

External Parties

Seller

Novastar Mtg Funding Corp.

Servicer(s)

Saxon Mortgage Services, Inc.

Underwriter(s)

Wachovia Securites
Deutsche Bank Securities
Greenwich Capital Markets

PMI Insurer

Radian Insurance Inc.
PMI Mortgage Insurance Co.
Mortgage Guaranty Insurance Corp.

Hedge Provider

Wachovia Bank
Deutsche Bank AG
Royal Bank of Scotland

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Dates

Cut-Off Date: November 01, 2006
Close Date: November 30, 2006
First Distribution Date: December 26, 2006

Distribution Date: July 25, 2011
Next Distribution Date: August 25, 2011
Distribution Frequency: Monthly
Record Date: June 30, 2011
July 22, 2011

Determination Date: July 15, 2011

Contacts

Amy McNulty
Administrator
(714) 247-6255
amy.mcnulty@db.com
Address:
1761 East St. Andrew Place, Santa Ana, CA 92705

Factor Information: (800) 735-7777
Factor Info Email: SHRControl.Operations@db.com
Main Phone Number: (714) 247-6000
<https://tss.sfs.db.com/investpublic>

(*) In connection with the Trustee's preparation of this Statement to Certificateholders, the Trustee is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the Servicer, Master Servicer, Special Servicer and other parties to the transaction. The Trustee makes no representations as to the completeness, reliability, accuracy or suitability for any purpose of the information provided to it by such third parties.

(**) Please see informational notice posted to the Trustee's investor reporting website regarding recent allegations pertaining to certain loan servicer foreclosure practices.

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Certificate Payment Report

Current Period Distribution - REMIC VI									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1A	SR	500,000,000.00	229,240,582.68	63,438.51	1,456,855.41	1,520,293.92	0.00	0.00	227,783,727.27
A-2A	SR	248,800,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	SR	112,800,000.00	63,693,210.26	14,158.29	1,577,222.66	1,591,380.95	0.00	0.00	62,115,987.60
A-2C	SR	139,800,000.00	139,800,000.00	38,687.32	0.00	38,687.32	0.00	0.00	139,800,000.00
A-2D	SR	45,475,000.00	45,475,000.00	13,999.23	0.00	13,999.23	0.00	0.00	45,475,000.00
M-1	MEZ	38,750,000.00	38,750,000.00	12,230.36	0.00	12,230.36	0.00	0.00	38,750,000.00
M-2	MEZ	33,750,000.00	6,556,428.25	2,324.33	0.00	2,324.33	1,886,946.99	0.00	4,669,481.26
M-3	MEZ	19,375,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	MEZ	17,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	MEZ	13,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	MEZ	12,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	11,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ	9,375,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ	13,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10N	MEZ	10,625,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	MEZ/NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11N	MEZ/NOF	6,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	MEZ/NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12N	MEZ/NOF	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M12DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13	MEZ/NOF	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13N	MEZ/NOF	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M13DSI	MEZ/NTL	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA	SUB	6,250,100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
CB	NTL/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,250,000,100.00	523,515,321.19	144,838.04	3,034,078.07	3,178,916.11	1,886,946.99	0.00	518,594,296.13

Interest Accrual Detail				Current Period Factor Information per \$1,000 of Original Face Value						
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-1A	06/27/11	07/24/11	A-Act/360	66988RAA5	500,000,000.00	458.481165	0.126877	2.913711	3.040588	455.567455
A-2A	06/27/11	07/24/11	A-Act/360	66988RAB3	248,800,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
A-2B	06/27/11	07/24/11	A-Act/360	66988RAC1	112,800,000.00	564.656119	0.125517	13.982470	14.107987	550.673649
A-2C	06/27/11	07/24/11	A-Act/360	66988RAD9	139,800,000.00	1,000.000000	0.276733	0.000000	0.276733	1,000.000000
A-2D	06/27/11	07/24/11	A-Act/360	66988RAE7	45,475,000.00	1,000.000000	0.307845	0.000000	0.307845	1,000.000000
M-1	06/27/11	07/24/11	A-Act/360	66988RAF4	38,750,000.00	1,000.000000	0.315622	0.000000	0.315622	1,000.000000
M-2	06/27/11	07/24/11	A-Act/360	66988RAG2	33,750,000.00	194.264541	0.068869	0.000000	0.068869	138.355000
M-3	06/27/11	07/24/11	A-Act/360	66988RAH0	19,375,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-4	06/27/11	07/24/11	A-Act/360	66988RAJ6	17,500,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-5	06/27/11	07/24/11	A-Act/360	66988RAK3	13,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-6	06/27/11	07/24/11	A-Act/360	66988RAL1	12,500,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	06/27/11	07/24/11	A-Act/360	66988RAM9	11,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	06/27/11	07/24/11	A-Act/360	66988RAN7	9,375,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	06/27/11	07/24/11	A-Act/360	66988RAP2	13,750,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	06/27/11	07/24/11	A-Act/360	66988RAQ0	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10N	06/27/11	07/24/11	A-Act/360	66988RAY3	10,625,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M10DSI	06/27/11	07/24/11	A-Act/360	66988RAZ0	10,625,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-11	06/27/11	07/24/11	A-Act/360	66988RAR8	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-11N	06/27/11	07/24/11	A-Act/360	66988RBA4	6,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M11DSI	06/27/11	07/24/11	A-Act/360	66988RBB2	6,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-12	06/27/11	07/24/11	A-Act/360	66988RAS6	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-12N	06/27/11	07/24/11	A-Act/360	66988RAU1	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M12DSI	06/27/11	07/24/11	A-Act/360	66988RAV9	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-13				66988RAT4	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-13N				66988RAW7	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M13DSI				66988RAX5	5,000,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
CA				66988RBF3	6,250,100.00	0.016000	0.000000	0.000000	0.000000	0.016000
CB				66988RBG1	1,250,000,000.00	418.812257	0.000000	0.000000	0.000000	414.875437
R					0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - REMIC VI									
Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1A	500,000,000.00	41,824,432.32	257,804,280.43	14,411,992.30	272,216,272.73	314,040,705.05	0.00	0.00	227,783,727.27
A-2A	248,800,000.00	15,600,191.38	239,501,978.92	9,298,021.08	248,800,000.00	264,400,191.38	0.00	0.00	0.00
A-2B	112,800,000.00	10,930,148.42	43,227,889.71	7,456,122.69	50,684,012.40	61,614,160.82	0.00	0.00	62,115,987.60
A-2C	139,800,000.00	14,237,076.07	0.00	0.00	0.00	14,237,076.07	0.00	0.00	139,800,000.00
A-2D	45,475,000.00	4,716,919.40	0.00	0.00	0.00	4,716,919.40	0.00	0.00	45,475,000.00
M-1	38,750,000.00	4,037,642.24	0.00	0.00	0.00	4,037,642.24	0.00	0.00	38,750,000.00
M-2	33,750,000.00	3,530,964.66	0.00	0.00	0.00	3,530,964.66	29,080,518.74	0.00	4,669,481.26
M-3	19,375,000.00	1,985,219.59	0.00	0.00	0.00	1,985,219.59	19,375,000.00	0.00	0.00
M-4	17,500,000.00	1,802,239.67	0.00	0.00	0.00	1,802,239.67	17,500,000.00	0.00	0.00
M-5	13,750,000.00	1,409,277.40	0.00	0.00	0.00	1,409,277.40	13,750,000.00	0.00	0.00
M-6	12,500,000.00	1,293,240.77	0.00	0.00	0.00	1,293,240.77	12,500,000.00	0.00	0.00
M-7	11,250,000.00	1,271,163.36	0.00	0.00	0.00	1,271,163.36	11,250,000.00	0.00	0.00
M-8	9,375,000.00	1,149,573.14	0.00	0.00	0.00	1,149,573.14	9,375,000.00	0.00	0.00
M-9	13,750,000.00	2,000,929.79	0.00	0.00	0.00	2,000,929.79	13,750,000.00	0.00	0.00
M-10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10N	10,625,000.00	1,420,763.92	0.00	0.00	0.00	1,420,763.92	10,625,000.00	0.00	0.00
M10DSI	0.00	1,103.37	0.00	0.00	0.00	1,103.37	0.00	0.00	0.00
M-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11N	6,250,000.00	705,936.17	0.00	0.00	0.00	705,936.17	6,250,000.00	0.00	0.00
M11DSI	0.00	649.05	0.00	0.00	0.00	649.05	0.00	0.00	0.00
M-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12N	5,000,000.00	532,113.33	0.00	0.00	0.00	532,113.33	5,000,000.00	0.00	0.00
M12DSI	0.00	519.24	0.00	0.00	0.00	519.24	0.00	0.00	0.00
M-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13N	5,000,000.00	517,503.48	0.00	0.00	0.00	517,503.48	5,000,000.00	0.00	0.00
M13DSI	0.00	519.24	0.00	0.00	0.00	519.24	0.00	0.00	0.00
CA	6,250,100.00	17,768,540.10	0.00	0.00	0.00	17,768,540.10	10,185,298.31	3,935,398.31	100.00
CB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,250,000,100.00	126,736,666.11	540,534,149.06	31,166,136.07	571,700,285.13	698,436,951.24	163,640,817.05	3,935,398.31	518,594,296.13

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Interest Detail - REMIC VI									
Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-1A	0.35580%	229,240,582.68	63,438.51	0.00	0.00	0.00	63,438.51	63,438.51	0.00
A-2A	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2B	0.28580%	63,693,210.26	14,158.29	0.00	0.00	0.00	14,158.29	14,158.29	0.00
A-2C	0.35580%	139,800,000.00	38,687.32	0.00	0.00	0.00	38,687.32	38,687.32	0.00
A-2D	0.39580%	45,475,000.00	13,999.23	0.00	0.00	0.00	13,999.23	13,999.23	0.00
M-1	0.40580%	38,750,000.00	12,230.36	0.00	0.00	0.00	12,230.36	12,230.36	0.00
M-2	0.45580%	6,556,428.25	2,324.33	0.00	0.00	0.00	2,324.33	2,324.33	0.00
M-3	0.49580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-4	0.55580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-5	0.57580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-6	0.63580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	0.98580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	1.38580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.33580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10N	2.43580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11N	2.43580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-12N	2.43580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M12DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-13N	2.43580%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M13DSI	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CB	0.00000%	523,515,321.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,047,030,642.38	144,838.04	0.00	0.00	0.00	144,838.04	144,838.04	0.00

Current Period Distribution - Component Classes									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
CA-1	CPT/SUB	1,250,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-2	CPT/SUB	6,250,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-3	CPT/SUB	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
CA-4	CPT/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,256,250,100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00

Interest Accrual Detail										
Current Period Factor Information per \$1,000 of Original Face Value										
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
CA-1	06/27/11	07/24/11			1,250,000,000.00	418.812257	0.000000	0.000000	0.000000	414.875437
CA-2	06/27/11	07/24/11			6,250,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
CA-3	06/27/11	07/24/11			100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000
CA-4	06/27/11	07/24/11			0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date - Component Classes									
Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
CA-1	1,250,000,000.00	12,987,393.44			0.00	12,987,393.44	0.00	0.00	0.00
CA-2	6,250,000.00	2,103,065.64	0.00	0.00	0.00	2,103,065.64	10,185,298.31	3,935,398.31	0.00
CA-3	100.00	2,678,081.02			0.00	2,678,081.02	0.00	0.00	100.00
CA-4	0.00	0.00			0.00	0.00	0.00	0.00	0.00
Total	1,256,250,100.00	17,768,540.10	0.00	0.00	0.00	17,768,540.10	10,185,298.31	3,935,398.31	100.00

Interest Detail - Component Classes									
Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
CA-1	0.00000%	523,515,321.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-3	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CA-4	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		523,515,421.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	1,097,404.44	1,013,654.97	2,111,059.41
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	1,097,404.44	1,013,654.97	2,111,059.41
Interest Collections	569,050.14	744,840.02	1,313,890.16
Interest Withdrawals	-53,608.61	-179,607.19	-233,215.80
Interest Fees	(4,918.71)	(7,872.56)	(12,817.66)
Interest Other Accounts	0.00	0.00	0.00
TOTAL NET INTEREST	510,522.82	557,360.27	1,067,856.70
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	1,607,927.26	1,571,015.24	3,178,916.11

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	215,638.35	257,966.79	473,605.14
Curtailments	(108,061.51)	(324,361.99)	(432,423.50)
Prepayments In Full	107,447.84	168,208.28	275,656.12
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	2,404,992.63	2,534,578.17	4,939,570.80
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(197,661.12)	(231,958.15)	(429,619.27)
Realized Losses	(1,522,612.87)	(1,622,736.28)	(3,145,349.15)
Advanced Principal	197,661.12	231,958.15	429,619.27
TOTAL PRINCIPAL COLLECTED	1,097,404.44	1,013,654.97	2,111,059.41

PRINCIPAL - WITHDRAWALS			
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PRINCIPAL - OTHER ACCOUNTS			
	Group 2	Group 1	Total
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	1,591,367.25	1,626,888.66	3,218,255.91
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	620.08	0.00	620.08
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(112.22)	(343.89)	(456.11)
Delinquent Interest	(1,430,162.27)	(1,391,670.25)	(2,821,832.52)
Compensating Interest	112.22	343.89	456.12
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Realized Loss	-299,593.06	-336,060.79	-635,653.85
Interest Advanced	706,818.14	845,682.39	1,552,500.53
TOTAL INTEREST COLLECTED	569,050.14	744,840.02	1,313,890.16

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Loan Modification Adjustment	0.00	0.00	0.00
Non Recoverable Advances	-66,414.85	-37,581.10	-103,995.95
Modification Losses	557.38	1,270.87	1,828.25
Capitalized/Deferred Interest	119,466.08	215,917.42	335,383.50
TOTAL INTEREST WITHDRAWALS	(53,608.61)	(179,607.19)	(233,215.80)

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Hedge Payment			0.00
a) Hedge Payment			0.00
b) Counterparty Payment			0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	3,981.25	6,856.77	10,838.02
Trustee Fees	535.00	555.65	1,090.66
Custodian Fee	317.60	372.00	689.60
MI Premium	0.00	0.00	0.00
Extraordinary Expenses			26.39
Extraordinary Expense Recovery Charge**	84.86	88.14	173.00
TOTAL INTEREST FEES	4,918.71	7,872.56	12,817.66

**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.

Credit Enhancement Report

ACCOUNTS	
Distribution from Supplemental Interest Trust	
Class I-1 Interest Payment	0.00
Class I-2 Interest Payment	0.00
Supplemental Interest Trust	
Beginning Balance	0.00
Amount Deposited	0.00
Amount Withdrawn	0.00
Ending Balance	0.00

INSURANCE
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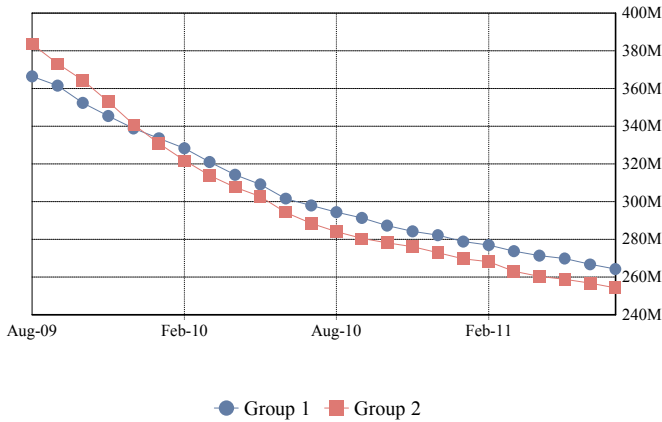
STRUCTURAL FEATURES	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			100.00
Current Period Principal Realized Losses			3,145,349.15
Overcollateralized Amount - After Current Losses			0.00
Net Monthly Excess Cashflow			923,018.66
Extra Principal Distribution Amount			923,018.66
Overcollateralization Release Amount			0.00
Overcollateralized Amount - Ending			100.00
Overcollateralization Excess Amount			0.00
Overcollateralization Deficiency Amount			6,249,900.00
Required Overcollateralization Amount			6,250,000.00

Collateral Report

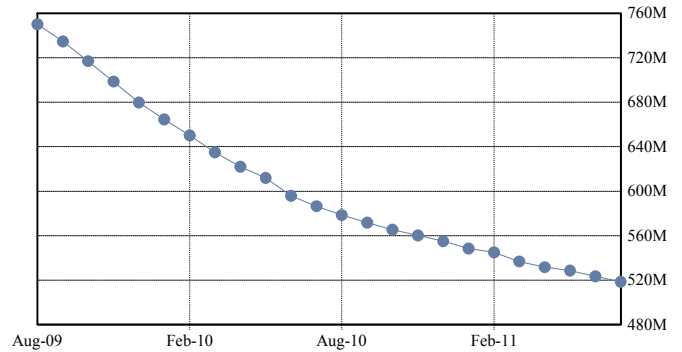
COLLATERAL			
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	2,165	2,377	4,542
Prior	1,588	1,860	3,448
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(1)	(1)	(2)
Repurchases	0	0	0
Liquidations	(9)	(15)	(24)
Current	1,578	1,844	3,422
<u>Principal Balance:</u>			
Original	390,949,158.86	367,862,306.62	758,811,465.48
Prior	256,801,320.02	266,714,001.17	523,515,321.19
Prefunding	0.00	0.00	0.00
Deferred Interest	119,466.08	215,917.42	335,383.50
Scheduled Principal	(215,638.35)	(257,966.79)	(473,605.14)
Partial Prepayments	108,061.51	324,361.99	432,423.50
Full Voluntary Prepayments	(107,447.84)	(168,208.28)	(275,656.12)
Repurchases	0.00	0.00	0.00
Liquidations	(2,404,992.63)	(2,534,578.17)	(4,939,570.80)
Current	254,300,768.79	264,293,527.34	518,594,296.13
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING			
	Group 2	Group 1	Total
Prefunding Account Original Balance	262,035,916.14	229,152,618.38	491,188,534.52
Prefunding Account Beginning Balance	0.00	0.00	0.00
Subsequent Loans Added to the Pool	0.00	0.00	0.00
Prefund Release to Certificate Holders	0.00	0.00	0.00
Prefunding Account Ending Balance	0.00	0.00	0.00

Current Principal Balance by Groups



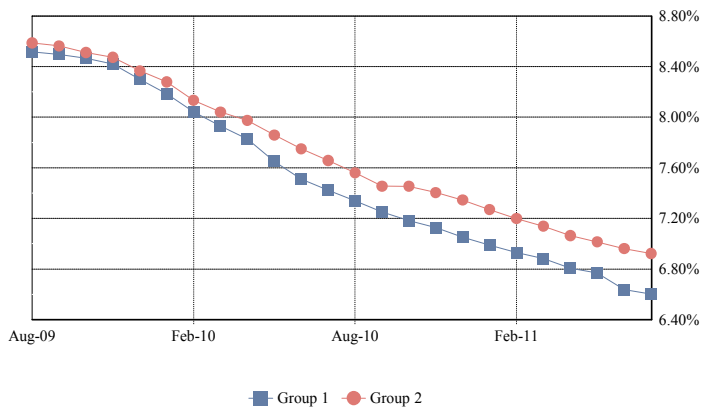
Total Current Principal Balance



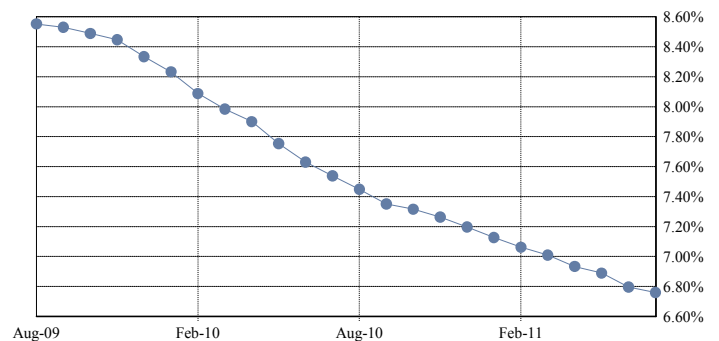
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	9.14630%	9.00704%	9.07879%
Weighted Average Coupon Prior	6.96168%	6.63763%	6.79625%
Weighted Average Coupon Current	6.92317%	6.60188%	6.75948%
Weighted Average Months to Maturity Original	335	355	345
Weighted Average Months to Maturity Prior	287	299	293
Weighted Average Months to Maturity Current	286	298	292
Weighted Avg Remaining Amortization Term Original	375	383	379
Weighted Avg Remaining Amortization Term Prior	327	328	328
Weighted Avg Remaining Amortization Term Current	326	327	326
Weighted Average Seasoning Original	7.46	1.63	4.63
Weighted Average Seasoning Prior	58.82	55.08	56.92
Weighted Average Seasoning Current	59.85	56.08	57.93

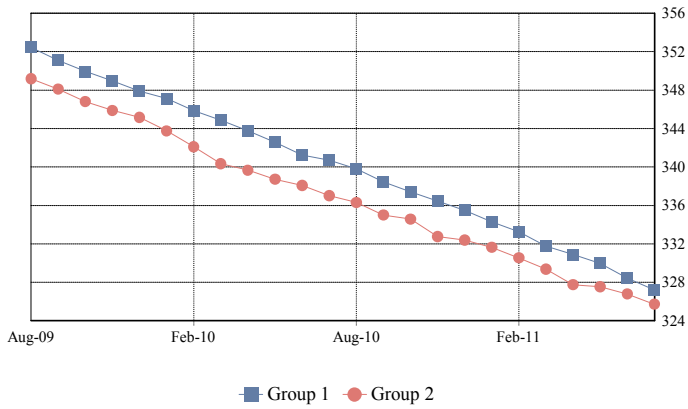
Weighted Average Coupon by Groups



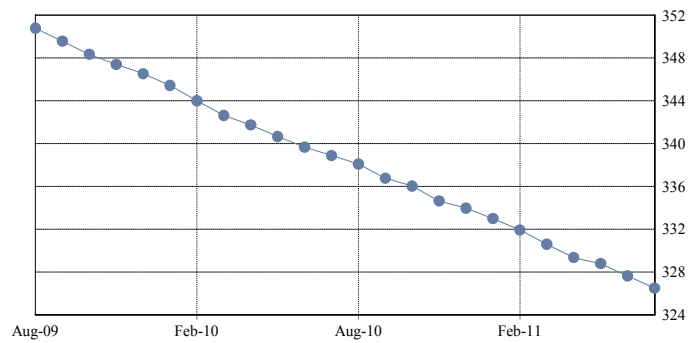
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.76955%	5.92991%	5.84790%
Weighted Average Margin Prior	5.79820%	5.94895%	5.87255%
Weighted Average Margin Current	5.79928%	5.94891%	5.87276%
Weighted Average Max Rate Original	15.96584%	15.99124%	15.97825%
Weighted Average Max Rate Prior	15.85349%	15.95516%	15.90364%
Weighted Average Max Rate Current	15.85333%	15.96041%	15.90592%
Weighted Average Min Rate Original	8.93434%	8.98281%	8.95802%
Weighted Average Min Rate Prior	8.84307%	8.94993%	8.89578%
Weighted Average Min Rate Current	8.84287%	8.95510%	8.89799%
Weighted Average Cap Up Original	1.00000%	1.00000%	1.00000%
Weighted Average Cap Up Prior	1.00000%	1.00000%	1.00000%
Weighted Average Cap Up Current	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Original	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Prior	1.00000%	1.00000%	1.00000%
Weighted Average Cap Down Current	1.00000%	1.00000%	1.00000%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	3,981.25	6,856.77	10,838.02
Delinquent Servicing Fees	62,689.90	74,711.97	137,401.87
TOTAL SERVICING FEES	66,671.15	81,568.74	148,239.89
Total Servicing Fees	66,671.15	81,568.74	148,239.89
Compensating Interest	(112.22)	(343.89)	(456.12)
Delinquent Servicing Fees	(62,689.90)	(74,711.97)	(137,401.87)
COLLECTED SERVICING FEES	-34,743.82	-21,272.02	-56,015.84
Total Advanced Interest	706,818.14	845,682.39	1,552,500.53
Total Advanced Principal	197,661.12	231,958.15	429,619.27
Aggregate Advances with respect to this Distribution	904,479.27	1,077,640.53	1,982,119.80
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	112.22	343.89	456.11
Compensating Interest	(112.22)	(343.89)	(456.12)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Principal Balance	254,300,768.79	264,293,527.34	518,594,296.13
Weighted Average Net Mortgage Rate			3.904781%

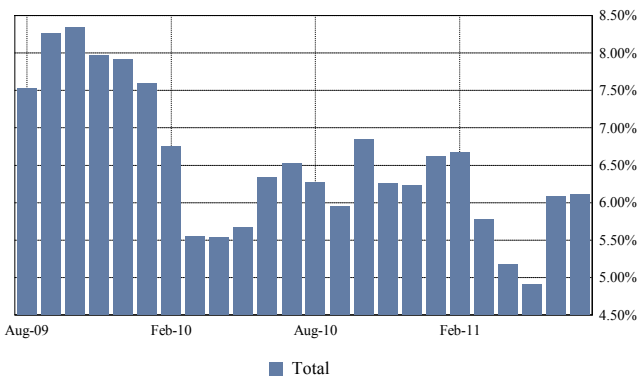
Delinquency Report

TOTAL

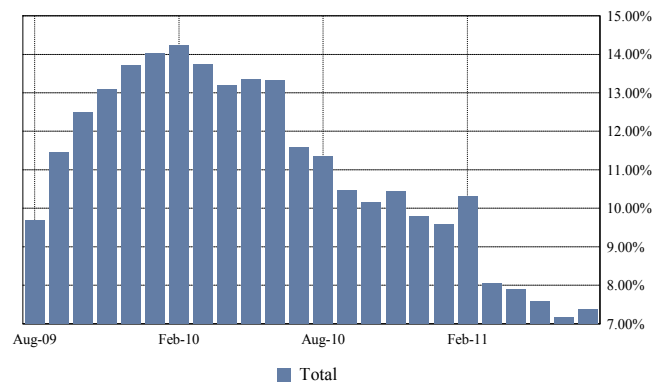
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		22,744,347.44	8,942,302.28	38,274,646.88	69,961,296.60
	% Balance		4.39%	1.72%	7.38%	13.49%
	# Loans		140	51	327	518
	% # Loans		4.09%	1.49%	9.56%	15.14%
FORECLOSURE	Balance	321,278.97	97,473.73	2,237,806.10	154,334,097.15	156,990,655.95
	% Balance	0.06%	0.02%	0.43%	29.76%	30.27%
	# Loans	2	1	14	759	776
	% # Loans	0.06%	0.03%	0.41%	22.18%	22.68%
BANKRUPTCY	Balance	4,581,890.06	2,249,377.03	1,484,981.78	17,174,491.69	25,490,740.56
	% Balance	0.88%	0.43%	0.29%	3.31%	4.92%
	# Loans	34	23	9	123	189
	% # Loans	0.99%	0.67%	0.26%	3.59%	5.52%
REO	Balance	0.00	0.00	0.00	25,205,730.80	25,205,730.80
	% Balance	0.00%	0.00%	0.00%	4.86%	4.86%
	# Loans	0	0	0	142	142
	% # Loans	0.00%	0.00%	0.00%	4.15%	4.15%
TOTAL	Balance	4,903,169.03	25,091,198.20	12,665,090.16	234,988,966.52	277,648,423.91
	% Balance	0.95%	4.84%	2.44%	45.31%	53.54%
	# Loans	36	164	74	1,351	1,625
	% # Loans	1.05%	4.79%	2.16%	39.48%	47.49%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

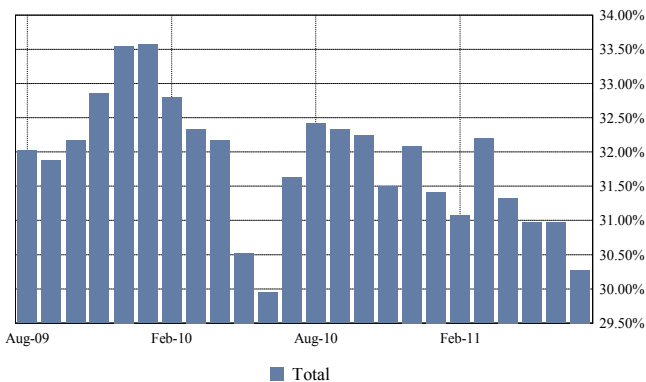
1 or 2 Payments Delinquent



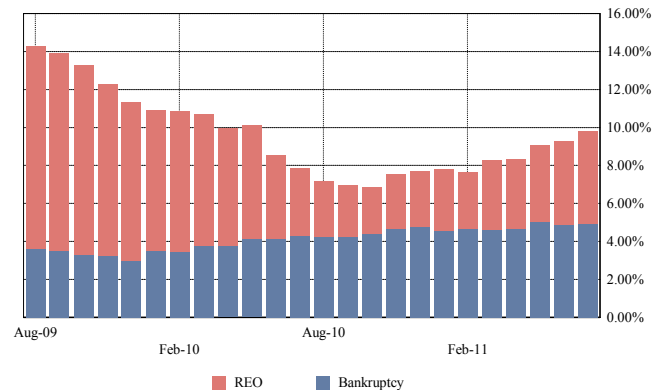
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

July 25, 2011 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		22,744,347.44	8,942,302.28	5,094,307.64	2,986,557.88	1,473,495.60	2,734,141.78
% Balance		4.39%	1.72%	0.98%	0.58%	0.28%	0.53%
# Loans		140	51	32	17	11	17
% # Loans		4.09%	1.49%	0.94%	0.50%	0.32%	0.50%
FORECLOSURE							
Balance	321,278.97	97,473.73	2,237,806.10	1,560,091.04	918,151.71	2,749,913.66	2,465,805.92
% Balance	0.06%	0.02%	0.43%	0.30%	0.18%	0.53%	0.48%
# Loans	2	1	14	9	3	12	17
% # Loans	0.06%	0.03%	0.41%	0.26%	0.09%	0.35%	0.50%
BANKRUPTCY							
Balance	4,581,890.06	2,249,377.03	1,484,981.78	1,253,101.81	437,562.75	435,645.06	1,258,716.50
% Balance	0.88%	0.43%	0.29%	0.24%	0.08%	0.08%	0.24%
# Loans	34	23	9	11	4	4	8
% # Loans	0.99%	0.67%	0.26%	0.32%	0.12%	0.12%	0.23%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	161,286.13
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%
TOTAL							
Balance	4,903,169.03	25,091,198.20	12,665,090.16	7,907,500.49	4,342,272.34	4,659,054.32	6,619,950.33
% Balance	0.95%	4.84%	2.44%	1.52%	0.84%	0.90%	1.28%
# Loans	36	164	74	52	24	27	43
% # Loans	1.05%	4.79%	2.16%	1.52%	0.70%	0.79%	1.26%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	571,945.78	936,635.06	1,159,117.80	953,081.93	987,305.31	451,386.19	643,695.37
% Balance	0.11%	0.18%	0.22%	0.18%	0.19%	0.09%	0.12%
# Loans	7	7	7	9	9	5	8
% # Loans	0.20%	0.20%	0.20%	0.26%	0.26%	0.15%	0.23%
FORECLOSURE							
Balance	4,331,900.48	4,154,455.29	2,590,151.59	5,693,358.85	1,952,247.19	2,792,536.70	2,840,758.39
% Balance	0.84%	0.80%	0.50%	1.10%	0.38%	0.54%	0.55%
# Loans	22	21	14	31	10	18	19
% # Loans	0.64%	0.61%	0.41%	0.91%	0.29%	0.53%	0.56%
BANKRUPTCY							
Balance	538,796.59	589,622.14	289,088.33	561,038.97	655,851.26	173,170.42	515,755.46
% Balance	0.10%	0.11%	0.06%	0.11%	0.13%	0.03%	0.10%
# Loans	4	6	3	5	4	1	6
% # Loans	0.12%	0.18%	0.09%	0.15%	0.12%	0.03%	0.18%
REO							
Balance	0.00	0.00	0.00	128,778.27	77,651.29	0.00	114,544.87
% Balance	0.00%	0.00%	0.00%	0.02%	0.01%	0.00%	0.02%
# Loans	0	0	0	1	1	0	1
% # Loans	0.00%	0.00%	0.00%	0.03%	0.03%	0.00%	0.03%
TOTAL							
Balance	5,442,642.85	5,680,712.49	4,038,357.72	7,336,258.02	3,673,055.05	3,417,093.31	4,114,754.09
% Balance	1.05%	1.10%	0.78%	1.41%	0.71%	0.66%	0.79%
# Loans	33	34	24	46	24	24	34
% # Loans	0.96%	0.99%	0.70%	1.34%	0.70%	0.70%	0.99%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	884,287.02	1,015,021.63	770,897.12	355,722.33	546,596.14	618,773.21	1,111,881.16
% Balance	0.17%	0.20%	0.15%	0.07%	0.11%	0.12%	0.21%
# Loans	8	8	6	2	6	8	7
% # Loans	0.23%	0.23%	0.18%	0.06%	0.18%	0.23%	0.20%
FORECLOSURE							
Balance	4,049,978.94	2,242,344.59	1,850,547.85	2,928,690.15	2,146,964.08	3,310,689.51	2,916,227.27
% Balance	0.78%	0.43%	0.36%	0.56%	0.41%	0.64%	0.56%
# Loans	23	13	12	16	14	17	20
% # Loans	0.67%	0.38%	0.35%	0.47%	0.41%	0.50%	0.58%
BANKRUPTCY							
Balance	1,059,970.75	982,649.66	970,025.73	0.00	355,413.34	295,429.84	433,865.07
% Balance	0.20%	0.19%	0.19%	0.00%	0.07%	0.06%	0.08%
# Loans	7	8	3	0	2	3	3
% # Loans	0.20%	0.23%	0.09%	0.00%	0.06%	0.09%	0.09%
REO							
Balance	549,001.26	358,418.67	155,286.05	392,977.40	263,215.96	485,787.52	537,434.52
% Balance	0.11%	0.07%	0.03%	0.08%	0.05%	0.09%	0.10%
# Loans	4	3	2	4	2	4	4
% # Loans	0.12%	0.09%	0.06%	0.12%	0.06%	0.12%	0.12%
TOTAL							
Balance	6,543,237.97	4,598,434.55	3,746,756.75	3,677,389.88	3,312,189.52	4,710,680.08	4,999,408.02
% Balance	1.26%	0.89%	0.72%	0.71%	0.64%	0.91%	0.96%
# Loans	42	32	23	22	24	32	34
% # Loans	1.23%	0.94%	0.67%	0.64%	0.70%	0.94%	0.99%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	430,862.10	1,186,475.73	448,208.05	701,006.76	1,221,761.50	1,446,701.10	507,115.66
% Balance	0.08%	0.23%	0.09%	0.14%	0.24%	0.28%	0.10%
# Loans	4	11	7	8	13	7	6
% # Loans	0.12%	0.32%	0.20%	0.23%	0.38%	0.20%	0.18%
FORECLOSURE							
Balance	3,613,623.15	3,880,640.06	3,234,467.60	2,166,524.62	4,692,838.41	3,239,016.65	3,029,183.79
% Balance	0.70%	0.75%	0.62%	0.42%	0.90%	0.62%	0.58%
# Loans	24	21	22	15	20	21	15
% # Loans	0.70%	0.61%	0.64%	0.44%	0.58%	0.61%	0.44%
BANKRUPTCY							
Balance	153,869.60	474,418.34	295,348.69	261,699.83	207,178.50	537,212.02	744,205.56
% Balance	0.03%	0.09%	0.06%	0.05%	0.04%	0.10%	0.14%
# Loans	1	4	3	2	2	2	3
% # Loans	0.03%	0.12%	0.09%	0.06%	0.06%	0.06%	0.09%
REO							
Balance	598,979.88	70,485.79	530,960.01	946,863.67	425,164.69	943,908.51	378,422.48
% Balance	0.12%	0.01%	0.10%	0.18%	0.08%	0.18%	0.07%
# Loans	5	1	4	6	2	7	5
% # Loans	0.15%	0.03%	0.12%	0.18%	0.06%	0.20%	0.15%
TOTAL							
Balance	4,797,334.73	5,612,019.92	4,508,984.35	4,076,094.88	6,546,943.10	6,166,838.28	4,658,927.49
% Balance	0.93%	1.08%	0.87%	0.79%	1.26%	1.19%	0.90%
# Loans	34	37	36	31	37	37	29
% # Loans	0.99%	1.08%	1.05%	0.91%	1.08%	1.08%	0.85%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	513,834.84	1,202,180.01	515,050.42	556,035.39	265,835.59	851,711.29	979,224.76
% Balance	0.10%	0.23%	0.10%	0.11%	0.05%	0.16%	0.19%
# Loans	6	7	9	7	5	9	7
% # Loans	0.18%	0.20%	0.26%	0.20%	0.15%	0.26%	0.20%
FORECLOSURE							
Balance	2,151,362.60	3,557,581.37	3,847,870.52	3,851,918.39	5,694,520.52	4,087,906.65	4,388,513.20
% Balance	0.41%	0.69%	0.74%	0.74%	1.10%	0.79%	0.85%
# Loans	15	19	17	18	22	20	21
% # Loans	0.44%	0.56%	0.50%	0.53%	0.64%	0.58%	0.61%
BANKRUPTCY							
Balance	147,987.98	0.00	77,217.13	106,908.90	310,563.50	0.00	137,796.78
% Balance	0.03%	0.00%	0.01%	0.02%	0.06%	0.00%	0.03%
# Loans	2	0	3	2	2	0	1
% # Loans	0.06%	0.00%	0.09%	0.06%	0.06%	0.00%	0.03%
REO							
Balance	1,001,257.92	922,473.76	482,593.68	1,436,159.29	450,493.38	1,268,240.71	897,068.14
% Balance	0.19%	0.18%	0.09%	0.28%	0.09%	0.24%	0.17%
# Loans	4	5	3	8	4	6	6
% # Loans	0.12%	0.15%	0.09%	0.23%	0.12%	0.18%	0.18%
TOTAL							
Balance	3,814,443.34	5,682,235.14	4,922,731.75	5,951,021.97	6,721,412.99	6,207,858.65	6,402,602.88
% Balance	0.74%	1.10%	0.95%	1.15%	1.30%	1.20%	1.23%
# Loans	27	31	32	35	33	35	35
% # Loans	0.79%	0.91%	0.94%	1.02%	0.96%	1.02%	1.02%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	789,762.65	75,368.29	297,891.49	124,702.03	537,663.17	129,071.78	618,958.00
% Balance	0.15%	0.01%	0.06%	0.02%	0.10%	0.02%	0.12%
# Loans	4	2	7	3	6	2	4
% # Loans	0.12%	0.06%	0.20%	0.09%	0.18%	0.06%	0.12%
FORECLOSURE							
Balance	2,680,435.83	4,266,661.71	3,441,793.28	4,260,477.81	4,874,028.20	1,877,067.46	2,185,227.23
% Balance	0.52%	0.82%	0.66%	0.82%	0.94%	0.36%	0.42%
# Loans	14	19	17	17	18	11	14
% # Loans	0.41%	0.56%	0.50%	0.50%	0.53%	0.32%	0.41%
BANKRUPTCY							
Balance	679,663.87	283,008.97	0.00	117,267.37	1,009,469.50	164,565.75	0.00
% Balance	0.13%	0.05%	0.00%	0.02%	0.19%	0.03%	0.00%
# Loans	2	3	0	1	2	1	0
% # Loans	0.06%	0.09%	0.00%	0.03%	0.06%	0.03%	0.00%
REO							
Balance	899,620.20	732,080.15	828,715.84	170,105.91	1,230,832.22	519,168.20	1,955,760.64
% Balance	0.17%	0.14%	0.16%	0.03%	0.24%	0.10%	0.38%
# Loans	4	3	5	2	7	4	6
% # Loans	0.12%	0.09%	0.15%	0.06%	0.20%	0.12%	0.18%
TOTAL							
Balance	5,049,482.55	5,357,119.12	4,568,400.61	4,672,553.12	7,651,993.09	2,689,873.19	4,759,945.87
% Balance	0.97%	1.03%	0.88%	0.90%	1.48%	0.52%	0.92%
# Loans	24	27	29	23	33	18	24
% # Loans	0.70%	0.79%	0.85%	0.67%	0.96%	0.53%	0.70%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	153,693.82	322,957.70	232,955.48	188,354.15	359,140.23	0.00	258,885.69
% Balance	0.03%	0.06%	0.04%	0.04%	0.07%	0.00%	0.05%
# Loans	3	5	3	1	3	0	3
% # Loans	0.09%	0.15%	0.09%	0.03%	0.09%	0.00%	0.09%
FORECLOSURE							
Balance	2,051,532.05	4,313,839.12	3,483,763.86	2,188,604.56	5,216,792.77	1,406,177.39	1,969,806.39
% Balance	0.40%	0.83%	0.67%	0.42%	1.01%	0.27%	0.38%
# Loans	9	14	11	10	13	6	6
% # Loans	0.26%	0.41%	0.32%	0.29%	0.38%	0.18%	0.18%
BANKRUPTCY							
Balance	71,556.84	0.00	0.00	483,707.17	0.00	105,141.71	0.00
% Balance	0.01%	0.00%	0.00%	0.09%	0.00%	0.02%	0.00%
# Loans	1	0	0	3	0	1	0
% # Loans	0.03%	0.00%	0.00%	0.09%	0.00%	0.03%	0.00%
REO							
Balance	968,181.27	1,689,824.30	938,347.28	0.00	949,371.88	0.00	451,329.73
% Balance	0.19%	0.33%	0.18%	0.00%	0.18%	0.00%	0.09%
# Loans	2	5	4	0	4	0	1
% # Loans	0.06%	0.15%	0.12%	0.00%	0.12%	0.00%	0.03%
TOTAL							
Balance	3,244,963.98	6,326,621.12	4,655,066.62	2,860,665.88	6,525,304.88	1,511,319.10	2,680,021.81
% Balance	0.63%	1.22%	0.90%	0.55%	1.26%	0.29%	0.52%
# Loans	15	24	18	14	20	7	10
% # Loans	0.44%	0.70%	0.53%	0.41%	0.58%	0.20%	0.29%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	1,503,853.96	1,146,656.04	607,505.97	1,384,564.20	1,228,664.29	458,016.67	857,847.62
% Balance	0.29%	0.22%	0.12%	0.27%	0.24%	0.09%	0.17%
# Loans	4	3	2	5	2	1	2
% # Loans	0.12%	0.09%	0.06%	0.15%	0.06%	0.03%	0.06%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	182,818.25	0.00	112,121.08	0.00	0.00	0.00
% Balance	0.00%	0.04%	0.00%	0.02%	0.00%	0.00%	0.00%
# Loans	0	1	0	1	0	0	0
% # Loans	0.00%	0.03%	0.00%	0.03%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,503,853.96	1,329,474.29	607,505.97	1,496,685.28	1,228,664.29	458,016.67	857,847.62
% Balance	0.29%	0.26%	0.12%	0.29%	0.24%	0.09%	0.17%
# Loans	4	4	2	6	2	1	2
% # Loans	0.12%	0.12%	0.06%	0.18%	0.06%	0.03%	0.06%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

TOTAL	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	64,390.25	0.00	0.00	0.00	0.00	69,961,296.60
% Balance	0.01%	0.00%	0.00%	0.00%	0.00%	13.49%
# Loans	1	0	0	0	0	518
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	15.14%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	0.00	156,990,655.95
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	30.27%
# Loans	0	0	0	0	0	776
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	22.68%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	25,490,740.56
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	4.92%
# Loans	0	0	0	0	0	189
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.52%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	25,205,730.80
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	4.86%
# Loans	0	0	0	0	0	142
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	4.15%
TOTAL						
Balance	64,390.25	0.00	0.00	0.00	0.00	277,648,423.91
% Balance	0.01%	0.00%	0.00%	0.00%	0.00%	53.54%
# Loans	1	0	0	0	0	1,625
% # Loans	0.03%	0.00%	0.00%	0.00%	0.00%	47.49%

GROUP 1

		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		12,465,472.51	4,337,472.04	14,309,652.63	31,112,597.18
	% Balance		4.72%	1.64%	5.41%	11.77%
	# Loans		85	27	112	224
	% # Loans		4.61%	1.46%	6.07%	12.15%
FORECLOSURE	Balance	321,278.97	97,473.73	828,557.76	67,861,998.07	69,109,308.53
	% Balance	0.12%	0.04%	0.31%	25.68%	26.15%
	# Loans	2	1	6	402	411
	% # Loans	0.11%	0.05%	0.33%	21.80%	22.29%
BANKRUPTCY	Balance	2,666,031.48	1,093,303.43	720,386.34	7,436,310.77	11,916,032.02
	% Balance	1.01%	0.41%	0.27%	2.81%	4.51%
	# Loans	16	12	4	62	94
	% # Loans	0.87%	0.65%	0.22%	3.36%	5.10%
REO	Balance	0.00	0.00	0.00	11,584,407.80	11,584,407.80
	% Balance	0.00%	0.00%	0.00%	4.38%	4.38%
	# Loans	0	0	0	77	77
	% # Loans	0.00%	0.00%	0.00%	4.18%	4.18%
TOTAL	Balance	2,987,310.45	13,656,249.67	5,886,416.14	101,192,369.27	123,722,345.53
	% Balance	1.13%	5.17%	2.23%	38.29%	46.81%
	# Loans	18	98	37	653	806
	% # Loans	0.98%	5.31%	2.01%	35.41%	43.71%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		12,465,472.51	4,337,472.04	2,319,467.07	1,242,946.42	585,290.17	1,646,593.47
% Balance		4.72%	1.64%	0.88%	0.47%	0.22%	0.62%
# Loans		85	27	12	9	5	8
% # Loans		4.61%	1.46%	0.65%	0.49%	0.27%	0.43%
FORECLOSURE							
Balance	321,278.97	97,473.73	828,557.76	805,590.57	0.00	733,064.55	1,595,347.80
% Balance	0.12%	0.04%	0.31%	0.30%	0.00%	0.28%	0.60%
# Loans	2	1	6	5	0	6	11
% # Loans	0.11%	0.05%	0.33%	0.27%	0.00%	0.33%	0.60%
BANKRUPTCY							
Balance	2,666,031.48	1,093,303.43	720,386.34	1,079,400.60	437,562.75	70,058.60	548,578.83
% Balance	1.01%	0.41%	0.27%	0.41%	0.17%	0.03%	0.21%
# Loans	16	12	4	10	4	1	5
% # Loans	0.87%	0.65%	0.22%	0.54%	0.22%	0.05%	0.27%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,987,310.45	13,656,249.67	5,886,416.14	4,204,458.24	1,680,509.17	1,388,413.32	3,790,520.10
% Balance	1.13%	5.17%	2.23%	1.59%	0.64%	0.53%	1.43%
# Loans	18	98	37	27	13	12	24
% # Loans	0.98%	5.31%	2.01%	1.46%	0.70%	0.65%	1.30%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	122,402.43	123,787.61	391,984.39	512,719.90	275,608.66	0.00	223,607.31
% Balance	0.05%	0.05%	0.15%	0.19%	0.10%	0.00%	0.08%
# Loans	2	1	2	6	2	0	3
% # Loans	0.11%	0.05%	0.11%	0.33%	0.11%	0.00%	0.16%
FORECLOSURE							
Balance	2,422,288.96	1,702,956.75	1,490,429.85	2,827,017.58	707,966.36	1,109,204.74	1,622,964.82
% Balance	0.92%	0.64%	0.56%	1.07%	0.27%	0.42%	0.61%
# Loans	14	9	9	16	4	9	11
% # Loans	0.76%	0.49%	0.49%	0.87%	0.22%	0.49%	0.60%
BANKRUPTCY							
Balance	538,796.59	301,042.24	77,807.54	319,414.71	172,959.57	173,170.42	203,636.53
% Balance	0.20%	0.11%	0.03%	0.12%	0.07%	0.07%	0.08%
# Loans	4	3	1	2	2	1	2
% # Loans	0.22%	0.16%	0.05%	0.11%	0.11%	0.05%	0.11%
REO							
Balance	0.00	0.00	0.00	128,778.27	77,651.29	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.05%	0.03%	0.00%	0.00%
# Loans	0	0	0	1	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.05%	0.05%	0.00%	0.00%
TOTAL							
Balance	3,083,487.98	2,127,786.60	1,960,221.78	3,787,930.46	1,234,185.88	1,282,375.16	2,050,208.66
% Balance	1.17%	0.81%	0.74%	1.43%	0.47%	0.49%	0.78%
# Loans	20	13	12	25	9	10	16
% # Loans	1.08%	0.70%	0.65%	1.36%	0.49%	0.54%	0.87%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	729,349.43	425,130.63	259,096.52	248,250.91	316,988.44	230,870.97	55,405.81
% Balance	0.28%	0.16%	0.10%	0.09%	0.12%	0.09%	0.02%
# Loans	7	2	3	1	1	3	2
% # Loans	0.38%	0.11%	0.16%	0.05%	0.05%	0.16%	0.11%
FORECLOSURE							
Balance	1,772,794.09	1,263,266.28	459,015.40	442,108.15	1,502,788.42	1,477,033.13	1,891,865.88
% Balance	0.67%	0.48%	0.17%	0.17%	0.57%	0.56%	0.72%
# Loans	13	8	4	4	10	9	14
% # Loans	0.70%	0.43%	0.22%	0.22%	0.54%	0.49%	0.76%
BANKRUPTCY							
Balance	694,188.10	421,809.45	118,955.70	0.00	246,765.35	80,421.12	91,481.85
% Balance	0.26%	0.16%	0.05%	0.00%	0.09%	0.03%	0.03%
# Loans	3	4	1	0	1	1	1
% # Loans	0.16%	0.22%	0.05%	0.00%	0.05%	0.05%	0.05%
REO							
Balance	200,669.58	142,208.23	77,483.30	310,809.43	155,534.73	359,057.35	133,049.65
% Balance	0.08%	0.05%	0.03%	0.12%	0.06%	0.14%	0.05%
# Loans	1	1	1	3	1	3	1
% # Loans	0.05%	0.05%	0.05%	0.16%	0.05%	0.16%	0.05%
TOTAL							
Balance	3,397,001.20	2,252,414.59	914,550.92	1,001,168.49	2,222,076.94	2,147,382.57	2,171,803.19
% Balance	1.29%	0.85%	0.35%	0.38%	0.84%	0.81%	0.82%
# Loans	24	15	9	8	13	16	18
% # Loans	1.30%	0.81%	0.49%	0.43%	0.70%	0.87%	0.98%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	312,147.17	887,419.48	17,731.28	177,539.39	273,481.37	362,603.42	315,956.45
% Balance	0.12%	0.34%	0.01%	0.07%	0.10%	0.14%	0.12%
# Loans	2	4	1	2	4	2	2
% # Loans	0.11%	0.22%	0.05%	0.11%	0.22%	0.11%	0.11%
FORECLOSURE							
Balance	2,361,640.93	1,457,104.36	2,325,237.05	1,065,854.42	2,145,406.83	1,689,581.65	1,104,607.18
% Balance	0.89%	0.55%	0.88%	0.40%	0.81%	0.64%	0.42%
# Loans	18	10	17	8	10	12	6
% # Loans	0.98%	0.54%	0.92%	0.43%	0.54%	0.65%	0.33%
BANKRUPTCY							
Balance	0.00	83,431.59	295,348.69	191,439.39	158,913.61	67,660.02	105,997.80
% Balance	0.00%	0.03%	0.11%	0.07%	0.06%	0.03%	0.04%
# Loans	0	1	3	1	1	1	1
% # Loans	0.00%	0.05%	0.16%	0.05%	0.05%	0.05%	0.05%
REO							
Balance	513,797.56	0.00	396,836.99	587,843.45	0.00	607,480.64	378,422.48
% Balance	0.19%	0.00%	0.15%	0.22%	0.00%	0.23%	0.14%
# Loans	4	0	3	3	0	4	5
% # Loans	0.22%	0.00%	0.16%	0.16%	0.00%	0.22%	0.27%
TOTAL							
Balance	3,187,585.66	2,427,955.43	3,035,154.01	2,022,676.65	2,577,801.81	2,727,325.73	1,904,983.91
% Balance	1.21%	0.92%	1.15%	0.77%	0.98%	1.03%	0.72%
# Loans	24	15	24	14	15	19	14
% # Loans	1.30%	0.81%	1.30%	0.76%	0.81%	1.03%	0.76%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	114,138.66	141,182.28	65,884.07	403,963.97	33,758.14	163,066.46	465,873.25
% Balance	0.04%	0.05%	0.02%	0.15%	0.01%	0.06%	0.18%
# Loans	1	1	2	4	1	3	5
% # Loans	0.05%	0.05%	0.11%	0.22%	0.05%	0.16%	0.27%
FORECLOSURE							
Balance	1,188,000.53	1,662,775.46	1,840,550.00	1,242,087.97	1,918,535.79	1,564,003.10	3,306,269.55
% Balance	0.45%	0.63%	0.70%	0.47%	0.73%	0.59%	1.25%
# Loans	9	10	8	7	10	8	16
% # Loans	0.49%	0.54%	0.43%	0.38%	0.54%	0.43%	0.87%
BANKRUPTCY							
Balance	0.00	0.00	20,836.89	0.00	235,066.12	0.00	0.00
% Balance	0.00%	0.00%	0.01%	0.00%	0.09%	0.00%	0.00%
# Loans	0	0	1	0	1	0	0
% # Loans	0.00%	0.00%	0.05%	0.00%	0.05%	0.00%	0.00%
REO							
Balance	0.00	502,421.65	66,640.06	918,723.93	308,075.03	733,996.78	353,538.01
% Balance	0.00%	0.19%	0.03%	0.35%	0.12%	0.28%	0.13%
# Loans	0	3	1	5	3	4	3
% # Loans	0.00%	0.16%	0.05%	0.27%	0.16%	0.22%	0.16%
TOTAL							
Balance	1,302,139.19	2,306,379.39	1,993,911.02	2,564,775.87	2,495,435.08	2,461,066.34	4,125,680.81
% Balance	0.49%	0.87%	0.75%	0.97%	0.94%	0.93%	1.56%
# Loans	10	14	12	16	15	15	24
% # Loans	0.54%	0.76%	0.65%	0.87%	0.81%	0.81%	1.30%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	468,870.12	0.00	61,293.41	21,793.54	0.00	78,414.68	115,069.77
% Balance	0.18%	0.00%	0.02%	0.01%	0.00%	0.03%	0.04%
# Loans	2	0	2	1	0	1	1
% # Loans	0.11%	0.00%	0.11%	0.05%	0.00%	0.05%	0.05%
FORECLOSURE							
Balance	1,481,197.52	2,294,434.44	1,656,119.00	1,878,252.46	1,991,752.60	1,019,507.68	1,471,180.27
% Balance	0.56%	0.87%	0.63%	0.71%	0.75%	0.39%	0.56%
# Loans	9	11	9	9	8	6	9
% # Loans	0.49%	0.60%	0.49%	0.49%	0.43%	0.33%	0.49%
BANKRUPTCY							
Balance	255,041.73	93,135.02	0.00	117,267.37	0.00	164,565.75	0.00
% Balance	0.10%	0.04%	0.00%	0.04%	0.00%	0.06%	0.00%
# Loans	1	2	0	1	0	1	0
% # Loans	0.05%	0.11%	0.00%	0.05%	0.00%	0.05%	0.00%
REO							
Balance	134,456.29	97,885.42	523,683.71	170,105.91	1,159,917.30	519,168.20	447,585.42
% Balance	0.05%	0.04%	0.20%	0.06%	0.44%	0.20%	0.17%
# Loans	1	1	4	2	6	4	1
% # Loans	0.05%	0.05%	0.22%	0.11%	0.33%	0.22%	0.05%
TOTAL							
Balance	2,339,565.66	2,485,454.88	2,241,096.12	2,187,419.28	3,151,669.90	1,781,656.31	2,033,835.46
% Balance	0.89%	0.94%	0.85%	0.83%	1.19%	0.67%	0.77%
# Loans	13	14	15	13	14	12	11
% # Loans	0.70%	0.76%	0.81%	0.70%	0.76%	0.65%	0.60%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	55,575.33	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	728,448.17	1,334,777.00	1,652,408.04	1,210,063.97	339,161.60	587,101.62	508,142.64
% Balance	0.28%	0.51%	0.63%	0.46%	0.13%	0.22%	0.19%
# Loans	5	5	7	7	2	3	2
% # Loans	0.27%	0.27%	0.38%	0.38%	0.11%	0.16%	0.11%
BANKRUPTCY							
Balance	71,556.84	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	0	0	0	0	0	0
% # Loans	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	604,235.24	754,347.28	0.00	107,883.54	0.00	0.00
% Balance	0.00%	0.23%	0.29%	0.00%	0.04%	0.00%	0.00%
# Loans	0	2	3	0	1	0	0
% # Loans	0.00%	0.11%	0.16%	0.00%	0.05%	0.00%	0.00%
TOTAL							
Balance	800,005.01	1,994,587.57	2,406,755.32	1,210,063.97	447,045.14	587,101.62	508,142.64
% Balance	0.30%	0.75%	0.91%	0.46%	0.17%	0.22%	0.19%
# Loans	6	8	10	7	3	3	2
% # Loans	0.33%	0.43%	0.54%	0.38%	0.16%	0.16%	0.11%

GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	438,533.54	0.00	0.00	355,582.87	0.00	0.00	217,976.50
% Balance	0.17%	0.00%	0.00%	0.13%	0.00%	0.00%	0.08%
# Loans	2	0	0	2	0	0	1
% # Loans	0.11%	0.00%	0.00%	0.11%	0.00%	0.00%	0.05%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	0.00	112,121.08	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%
# Loans	0	0	0	1	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.05%	0.00%	0.00%	0.00%
TOTAL							
Balance	438,533.54	0.00	0.00	467,703.95	0.00	0.00	217,976.50
% Balance	0.17%	0.00%	0.00%	0.18%	0.00%	0.00%	0.08%
# Loans	2	0	0	3	0	0	1
% # Loans	0.11%	0.00%	0.00%	0.16%	0.00%	0.00%	0.05%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

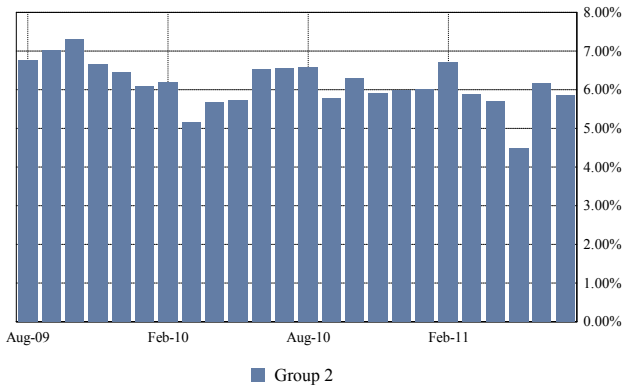
GROUP 1	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	64,390.25	0.00	0.00	0.00	0.00	31,112,597.18
% Balance	0.02%	0.00%	0.00%	0.00%	0.00%	11.77%
# Loans	1	0	0	0	0	224
% # Loans	0.05%	0.00%	0.00%	0.00%	0.00%	12.15%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	0.00	69,109,308.53
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	26.15%
# Loans	0	0	0	0	0	411
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	22.29%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	11,916,032.02
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	4.51%
# Loans	0	0	0	0	0	94
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.10%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	11,584,407.80
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	4.38%
# Loans	0	0	0	0	0	77
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	4.18%
TOTAL						
Balance	64,390.25	0.00	0.00	0.00	0.00	123,722,345.53
% Balance	0.02%	0.00%	0.00%	0.00%	0.00%	46.81%
# Loans	1	0	0	0	0	806
% # Loans	0.05%	0.00%	0.00%	0.00%	0.00%	43.71%

GROUP 2

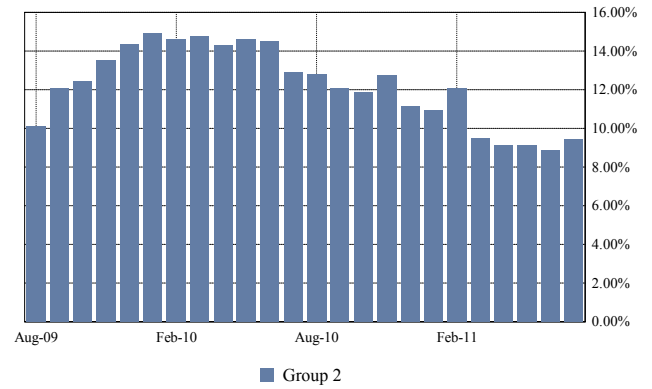
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,278,874.93	4,604,830.24	23,964,994.25	38,848,699.42
	% Balance		4.04%	1.81%	9.42%	15.28%
	# Loans		55	24	215	294
	% # Loans		3.49%	1.52%	13.62%	18.63%
FORECLOSURE	Balance	0.00	0.00	1,409,248.34	86,472,099.08	87,881,347.42
	% Balance	0.00%	0.00%	0.55%	34.00%	34.56%
	# Loans	0	0	8	357	365
	% # Loans	0.00%	0.00%	0.51%	22.62%	23.13%
BANKRUPTCY	Balance	1,915,858.58	1,156,073.60	764,595.44	9,738,180.92	13,574,708.54
	% Balance	0.75%	0.45%	0.30%	3.83%	5.34%
	# Loans	18	11	5	61	95
	% # Loans	1.14%	0.70%	0.32%	3.87%	6.02%
REO	Balance	0.00	0.00	0.00	13,621,323.00	13,621,323.00
	% Balance	0.00%	0.00%	0.00%	5.36%	5.36%
	# Loans	0	0	0	65	65
	% # Loans	0.00%	0.00%	0.00%	4.12%	4.12%
TOTAL	Balance	1,915,858.58	11,434,948.53	6,778,674.02	133,796,597.25	153,926,078.38
% Balance	0.75%	4.50%	2.67%	52.61%	60.53%	
# Loans	18	66	37	698	819	
% # Loans	1.14%	4.18%	2.34%	44.23%	51.90%	

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

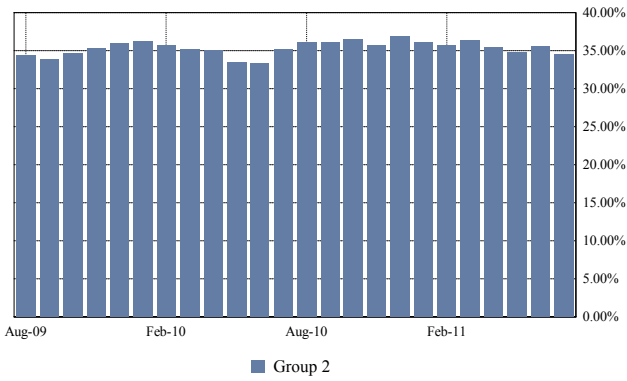
1 or 2 Payments Delinquent



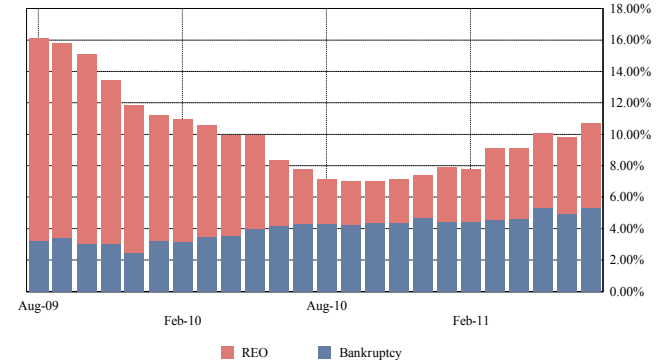
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

July 25, 2011 Distribution

GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		10,278,874.93	4,604,830.24	2,774,840.57	1,743,611.46	888,205.43	1,087,548.31
% Balance		4.04%	1.81%	1.09%	0.69%	0.35%	0.43%
# Loans		55	24	20	8	6	9
% # Loans		3.49%	1.52%	1.27%	0.51%	0.38%	0.57%
FORECLOSURE							
Balance	0.00	0.00	1,409,248.34	754,500.47	918,151.71	2,016,849.11	870,458.12
% Balance	0.00%	0.00%	0.55%	0.30%	0.36%	0.79%	0.34%
# Loans	0	0	8	4	3	6	6
% # Loans	0.00%	0.00%	0.51%	0.25%	0.19%	0.38%	0.38%
BANKRUPTCY							
Balance	1,915,858.58	1,156,073.60	764,595.44	173,701.21	0.00	365,586.46	710,137.67
% Balance	0.75%	0.45%	0.30%	0.07%	0.00%	0.14%	0.28%
# Loans	18	11	5	1	0	3	3
% # Loans	1.14%	0.70%	0.32%	0.06%	0.00%	0.19%	0.19%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	161,286.13
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.06%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.06%
TOTAL							
Balance	1,915,858.58	11,434,948.53	6,778,674.02	3,703,042.25	2,661,763.17	3,270,641.00	2,829,430.23
% Balance	0.75%	4.50%	2.67%	1.46%	1.05%	1.29%	1.11%
# Loans	18	66	37	25	11	15	19
% # Loans	1.14%	4.18%	2.34%	1.58%	0.70%	0.95%	1.20%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	449,543.35	812,847.45	767,133.41	440,362.03	711,696.65	451,386.19	420,088.06
% Balance	0.18%	0.32%	0.30%	0.17%	0.28%	0.18%	0.17%
# Loans	5	6	5	3	7	5	5
% # Loans	0.32%	0.38%	0.32%	0.19%	0.44%	0.32%	0.32%
FORECLOSURE							
Balance	1,909,611.52	2,451,498.54	1,099,721.74	2,866,341.27	1,244,280.83	1,683,331.96	1,217,793.57
% Balance	0.75%	0.96%	0.43%	1.13%	0.49%	0.66%	0.48%
# Loans	8	12	5	15	6	9	8
% # Loans	0.51%	0.76%	0.32%	0.95%	0.38%	0.57%	0.51%
BANKRUPTCY							
Balance	0.00	288,579.90	211,280.79	241,624.26	482,891.69	0.00	312,118.93
% Balance	0.00%	0.11%	0.08%	0.10%	0.19%	0.00%	0.12%
# Loans	0	3	2	3	2	0	4
% # Loans	0.00%	0.19%	0.13%	0.19%	0.13%	0.00%	0.25%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	114,544.87
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.06%
TOTAL							
Balance	2,359,154.87	3,552,925.89	2,078,135.94	3,548,327.56	2,438,869.17	2,134,718.15	2,064,545.43
% Balance	0.93%	1.40%	0.82%	1.40%	0.96%	0.84%	0.81%
# Loans	13	21	12	21	15	14	18
% # Loans	0.82%	1.33%	0.76%	1.33%	0.95%	0.89%	1.14%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	154,937.59	589,891.00	511,800.60	107,471.42	229,607.70	387,902.24	1,056,475.35
% Balance	0.06%	0.23%	0.20%	0.04%	0.09%	0.15%	0.42%
# Loans	1	6	3	1	5	5	5
% # Loans	0.06%	0.38%	0.19%	0.06%	0.32%	0.32%	0.32%
FORECLOSURE							
Balance	2,277,184.85	979,078.31	1,391,532.45	2,486,582.00	644,175.66	1,833,656.38	1,024,361.39
% Balance	0.90%	0.39%	0.55%	0.98%	0.25%	0.72%	0.40%
# Loans	10	5	8	12	4	8	6
% # Loans	0.63%	0.32%	0.51%	0.76%	0.25%	0.51%	0.38%
BANKRUPTCY							
Balance	365,782.65	560,840.21	851,070.03	0.00	108,647.99	215,008.72	342,383.22
% Balance	0.14%	0.22%	0.33%	0.00%	0.04%	0.08%	0.13%
# Loans	4	4	2	0	1	2	2
% # Loans	0.25%	0.25%	0.13%	0.00%	0.06%	0.13%	0.13%
REO							
Balance	348,331.68	216,210.44	77,802.75	82,167.97	107,681.23	126,730.17	404,384.87
% Balance	0.14%	0.09%	0.03%	0.03%	0.04%	0.05%	0.16%
# Loans	3	2	1	1	1	1	3
% # Loans	0.19%	0.13%	0.06%	0.06%	0.06%	0.06%	0.19%
TOTAL							
Balance	3,146,236.77	2,346,019.96	2,832,205.83	2,676,221.39	1,090,112.58	2,563,297.51	2,827,604.83
% Balance	1.24%	0.92%	1.11%	1.05%	0.43%	1.01%	1.11%
# Loans	18	17	14	14	11	16	16
% # Loans	1.14%	1.08%	0.89%	0.89%	0.70%	1.01%	1.01%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	118,714.93	299,056.25	430,476.77	523,467.37	948,280.13	1,084,097.68	191,159.21
% Balance	0.05%	0.12%	0.17%	0.21%	0.37%	0.43%	0.08%
# Loans	2	7	6	6	9	5	4
% # Loans	0.13%	0.44%	0.38%	0.38%	0.57%	0.32%	0.25%
FORECLOSURE							
Balance	1,251,982.22	2,423,535.70	909,230.55	1,100,670.20	2,547,431.58	1,549,435.00	1,924,576.61
% Balance	0.49%	0.95%	0.36%	0.43%	1.00%	0.61%	0.76%
# Loans	6	11	5	7	10	9	9
% # Loans	0.38%	0.70%	0.32%	0.44%	0.63%	0.57%	0.57%
BANKRUPTCY							
Balance	153,869.60	390,986.75	0.00	70,260.44	48,264.89	469,552.00	638,207.76
% Balance	0.06%	0.15%	0.00%	0.03%	0.02%	0.18%	0.25%
# Loans	1	3	0	1	1	1	2
% # Loans	0.06%	0.19%	0.00%	0.06%	0.06%	0.06%	0.13%
REO							
Balance	85,182.32	70,485.79	134,123.02	359,020.22	425,164.69	336,427.87	0.00
% Balance	0.03%	0.03%	0.05%	0.14%	0.17%	0.13%	0.00%
# Loans	1	1	1	3	2	3	0
% # Loans	0.06%	0.06%	0.06%	0.19%	0.13%	0.19%	0.00%
TOTAL							
Balance	1,609,749.07	3,184,064.49	1,473,830.34	2,053,418.23	3,969,141.29	3,439,512.55	2,753,943.58
% Balance	0.63%	1.25%	0.58%	0.81%	1.56%	1.35%	1.08%
# Loans	10	22	12	17	22	18	15
% # Loans	0.63%	1.39%	0.76%	1.08%	1.39%	1.14%	0.95%

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	399,696.18	1,060,997.73	449,166.35	152,071.42	232,077.45	688,644.83	513,351.51
% Balance	0.16%	0.42%	0.18%	0.06%	0.09%	0.27%	0.20%
# Loans	5	6	7	3	4	6	2
% # Loans	0.32%	0.38%	0.44%	0.19%	0.25%	0.38%	0.13%
FORECLOSURE							
Balance	963,362.07	1,894,805.91	2,007,320.52	2,609,830.42	3,775,984.73	2,523,903.55	1,082,243.65
% Balance	0.38%	0.75%	0.79%	1.03%	1.48%	0.99%	0.43%
# Loans	6	9	9	11	12	12	5
% # Loans	0.38%	0.57%	0.57%	0.70%	0.76%	0.76%	0.32%
BANKRUPTCY							
Balance	147,987.98	0.00	56,380.24	106,908.90	75,497.38	0.00	137,796.78
% Balance	0.06%	0.00%	0.02%	0.04%	0.03%	0.00%	0.05%
# Loans	2	0	2	2	1	0	1
% # Loans	0.13%	0.00%	0.13%	0.13%	0.06%	0.00%	0.06%
REO							
Balance	1,001,257.92	420,052.11	415,953.62	517,435.36	142,418.35	534,243.93	543,530.13
% Balance	0.39%	0.17%	0.16%	0.20%	0.06%	0.21%	0.21%
# Loans	4	2	2	3	1	2	3
% # Loans	0.25%	0.13%	0.13%	0.19%	0.06%	0.13%	0.19%
TOTAL							
Balance	2,512,304.15	3,375,855.75	2,928,820.73	3,386,246.10	4,225,977.91	3,746,792.31	2,276,922.07
% Balance	0.99%	1.33%	1.15%	1.33%	1.66%	1.47%	0.90%
# Loans	17	17	20	19	18	20	11
% # Loans	1.08%	1.08%	1.27%	1.20%	1.14%	1.27%	0.70%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	320,892.53	75,368.29	236,598.08	102,908.49	537,663.17	50,657.10	503,888.23
% Balance	0.13%	0.03%	0.09%	0.04%	0.21%	0.02%	0.20%
# Loans	2	2	5	2	6	1	3
% # Loans	0.13%	0.13%	0.32%	0.13%	0.38%	0.06%	0.19%
FORECLOSURE							
Balance	1,199,238.31	1,972,227.27	1,785,674.28	2,382,225.35	2,882,275.60	857,559.78	714,046.96
% Balance	0.47%	0.78%	0.70%	0.94%	1.13%	0.34%	0.28%
# Loans	5	8	8	8	10	5	5
% # Loans	0.32%	0.51%	0.51%	0.51%	0.63%	0.32%	0.32%
BANKRUPTCY							
Balance	424,622.14	189,873.95	0.00	0.00	1,009,469.50	0.00	0.00
% Balance	0.17%	0.07%	0.00%	0.00%	0.40%	0.00%	0.00%
# Loans	1	1	0	0	2	0	0
% # Loans	0.06%	0.06%	0.00%	0.00%	0.13%	0.00%	0.00%
REO							
Balance	765,163.91	634,194.73	305,032.13	0.00	70,914.92	0.00	1,508,175.22
% Balance	0.30%	0.25%	0.12%	0.00%	0.03%	0.00%	0.59%
# Loans	3	2	1	0	1	0	5
% # Loans	0.19%	0.13%	0.06%	0.00%	0.06%	0.00%	0.32%
TOTAL							
Balance	2,709,916.89	2,871,664.24	2,327,304.49	2,485,133.84	4,500,323.19	908,216.88	2,726,110.41
% Balance	1.07%	1.13%	0.92%	0.98%	1.77%	0.36%	1.07%
# Loans	11	13	14	10	19	6	13
% # Loans	0.70%	0.82%	0.89%	0.63%	1.20%	0.38%	0.82%

Mortgage Pass-Through Certificates

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GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	153,693.82	267,382.37	232,955.48	188,354.15	359,140.23	0.00	258,885.69
% Balance	0.06%	0.11%	0.09%	0.07%	0.14%	0.00%	0.10%
# Loans	3	4	3	1	3	0	3
% # Loans	0.19%	0.25%	0.19%	0.06%	0.19%	0.00%	0.19%
FORECLOSURE							
Balance	1,323,083.88	2,979,062.12	1,831,355.82	978,540.59	4,877,631.17	819,075.77	1,461,663.75
% Balance	0.52%	1.17%	0.72%	0.38%	1.92%	0.32%	0.57%
# Loans	4	9	4	3	11	3	4
% # Loans	0.25%	0.57%	0.25%	0.19%	0.70%	0.19%	0.25%
BANKRUPTCY							
Balance	0.00	0.00	0.00	483,707.17	0.00	105,141.71	0.00
% Balance	0.00%	0.00%	0.00%	0.19%	0.00%	0.04%	0.00%
# Loans	0	0	0	3	0	1	0
% # Loans	0.00%	0.00%	0.00%	0.19%	0.00%	0.06%	0.00%
REO							
Balance	968,181.27	1,085,589.06	184,000.00	0.00	841,488.34	0.00	451,329.73
% Balance	0.38%	0.43%	0.07%	0.00%	0.33%	0.00%	0.18%
# Loans	2	3	1	0	3	0	1
% # Loans	0.13%	0.19%	0.06%	0.00%	0.19%	0.00%	0.06%
TOTAL							
Balance	2,444,958.97	4,332,033.55	2,248,311.30	1,650,601.91	6,078,259.74	924,217.48	2,171,879.17
% Balance	0.96%	1.70%	0.88%	0.65%	2.39%	0.36%	0.85%
# Loans	9	16	8	7	17	4	8
% # Loans	0.57%	1.01%	0.51%	0.44%	1.08%	0.25%	0.51%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	1,065,320.42	1,146,656.04	607,505.97	1,028,981.33	1,228,664.29	458,016.67	639,871.12
% Balance	0.42%	0.45%	0.24%	0.40%	0.48%	0.18%	0.25%
# Loans	2	3	2	3	2	1	1
% # Loans	0.13%	0.19%	0.13%	0.19%	0.13%	0.06%	0.06%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	182,818.25	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	1	0	0	0	0	0
% # Loans	0.00%	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,065,320.42	1,329,474.29	607,505.97	1,028,981.33	1,228,664.29	458,016.67	639,871.12
% Balance	0.42%	0.52%	0.24%	0.40%	0.48%	0.18%	0.25%
# Loans	2	4	2	3	2	1	1
% # Loans	0.13%	0.25%	0.13%	0.19%	0.13%	0.06%	0.06%

Mortgage Pass-Through Certificates

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GROUP 2	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	38,848,699.42
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	15.28%
# Loans	0	0	0	0	0	294
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	18.63%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	0.00	87,881,347.42
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	34.56%
# Loans	0	0	0	0	0	365
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	23.13%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	13,574,708.54
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.34%
# Loans	0	0	0	0	0	95
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	6.02%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	13,621,323.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.36%
# Loans	0	0	0	0	0	65
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	4.12%
TOTAL						
Balance	0.00	0.00	0.00	0.00	0.00	153,926,078.38
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	60.53%
# Loans	0	0	0	0	0	819
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	51.90%

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became REO Property this Period:							
2000376383 1	120,000.00	115,677.68	01-Jan-2008	8.200%	OH - 80.00%	360	01-Jul-2006
2000399277 1	204,000.00	200,669.58	01-Mar-2010	8.700%	MN - 80.00%	360	01-Nov-2006
2000399960 1	136,000.00	128,778.27	01-Jul-2010	5.000%	GA - 78.16%	360	01-Dec-2006
2000400232 2	236,000.00	236,000.00	01-Dec-2007	6.600%	CA - 80.00%	360	01-Dec-2006
2000400522 1	114,210.00	111,679.69	01-Apr-2008	9.850%	OH - 90.00%	360	01-Dec-2006
2000401241 2	84,550.00	82,167.97	01-Dec-2009	9.650%	TX - 95.00%	360	01-Dec-2006
2000401609 1	229,500.00	220,630.09	01-Dec-2008	5.500%	LA - 85.00%	360	01-Dec-2006
2000401990 1	225,000.00	215,447.63	01-Apr-2008	7.750%	FL - 60.00%	360	01-Dec-2006
2000402579 2	138,400.00	134,243.93	01-Aug-2008	8.500%	FL - 80.00%	360	01-Dec-2006
2000402708 1	53,800.00	52,835.25	01-Sep-2008	9.150%	OH - 80.00%	360	01-Dec-2006
2000402727 2	187,500.00	181,708.35	01-Dec-2007	8.990%	PA - 75.00%	360	01-Dec-2006
2000402782 1	100,500.00	97,885.42	01-May-2008	9.450%	IL - 71.53%	360	01-Dec-2006
2000403086 1	111,000.00	107,883.54	01-Jul-2007	4.875%	FL - 73.51%	360	01-Dec-2006
2000403654 1	150,300.00	148,420.55	01-Oct-2008	8.990%	FL - 90.00%	360	01-Jan-2007
2000403784 2	139,200.00	137,652.68	01-Oct-2008	9.450%	FL - 60.00%	360	01-Jan-2007
2000404466 2	56,000.00	54,119.60	01-Feb-2010	7.350%	MI - 80.00%	360	01-Jan-2007
2000404582 1	60,000.00	59,622.53	01-Oct-2009	9.900%	PA - 75.00%	360	01-Jan-2007
2000404878 2	128,800.00	123,990.00	01-Jul-2008	8.200%	MI - 80.00%	360	01-Dec-2006
2000404925 2	119,500.00	114,544.87	01-Apr-2010	8.350%	MI - 59.16%	360	01-Jan-2007
2000405414 1	55,000.00	52,516.15	01-Feb-2009	7.850%	IA - 61.11%	360	01-Jan-2007
2000405488 2	72,250.00	70,914.92	01-Feb-2008	8.950%	OH - 85.00%	360	01-Jan-2007
2000406067 1	168,000.00	163,718.51	01-Sep-2008	7.375%	NV - 70.00%	360	01-Jan-2007
2000406221 2	463,500.00	458,614.10	01-May-2008	9.550%	CA - 75.00%	360	01-Jan-2007
TOTAL	3,353,010.00	3,269,721.31					
Became REO Property in a Prior Period:							
2000387431 2	135,000.00	120,785.81	01-Oct-2008	7.250%	IL - 84.38%	180	01-Apr-2002
2000387531 2	119,400.00	107,681.23	01-Nov-2009	1.750%	LA - 68.23%	360	01-May-2002
2000379649 2	64,800.00	62,836.79	01-Mar-2010	9.950%	MI - 90.00%	360	01-Aug-2006
2000395663 1	325,550.00	317,746.83	01-Sep-2007	10.150%	MA - 85.00%	360	01-Oct-2006
2000396455 2	375,250.00	371,137.73	01-Jun-2008	9.100%	FL - 95.00%	360	01-Nov-2006
2000397354 2	468,000.00	468,000.00	01-Jul-2007	8.950%	DC - 80.00%	360	01-Nov-2006
2000397405 2	151,900.00	148,647.96	01-Jun-2008	11.250%	SC - 100.00%	360	01-Nov-2006
2000397637 2	279,000.00	273,695.14	01-Apr-2009	8.500%	NH - 90.00%	360	01-Oct-2006
2000398031 1	196,000.00	196,000.00	01-Jan-2008	8.325%	NV - 80.00%	360	01-Nov-2006
2000398137 2	113,400.00	111,888.95	01-Jan-2009	10.950%	AL - 90.00%	360	01-Nov-2006
2000398281 2	146,700.00	142,418.35	01-Sep-2008	9.650%	IN - 90.00%	360	01-Nov-2006
2000398963 2	306,000.00	298,613.97	01-Dec-2008	7.750%	CA - 85.00%	360	01-Nov-2006
2000399002 2	239,400.00	233,919.33	01-Nov-2008	10.250%	GA - 90.00%	360	01-Nov-2006
2000399089 2	164,000.00	160,050.81	01-Jul-2007	9.990%	FL - 80.00%	360	01-Nov-2006
2000399124 1	120,000.00	117,541.04	01-Mar-2008	10.950%	FL - 80.00%	360	01-Nov-2006
2000399125 1	68,000.00	66,640.06	01-Nov-2008	7.887%	MI - 85.00%	360	01-Nov-2006
2000399229 1	75,600.00	77,651.29	01-Jun-2010	4.375%	MI - 90.00%	360	01-Nov-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000399237 1	123,200.00	119,342.91	01-Apr-2008	6.625%	MI - 80.00%	360	01-Nov-2006
2000399247 2	110,500.00	107,723.51	01-May-2009	8.200%	MI - 85.00%	360	01-Nov-2006
2000399257 1	79,050.00	75,840.47	01-Jun-2009	7.900%	OH - 85.00%	360	01-Nov-2006
2000399428 1	152,000.00	152,000.00	01-May-2009	8.250%	OH - 80.00%	360	01-Nov-2006
2000399537 1	89,100.00	86,847.97	01-Jan-2008	10.400%	LA - 90.00%	360	01-Nov-2006
2000399601 2	79,000.00	77,416.44	01-May-2009	11.050%	PA - 100.00%	360	01-Nov-2006
2000399615 1	211,500.00	203,402.58	01-Jun-2009	9.050%	DE - 90.00%	360	01-Dec-2006
2000399711 1	124,100.00	120,642.55	01-Jan-2008	8.950%	VA - 85.00%	360	01-Nov-2006
2000399730 1	85,000.00	81,473.52	01-Dec-2009	11.100%	AL - 100.00%	360	01-Nov-2006
2000399811 2	255,000.00	245,378.22	01-Jun-2008	8.150%	LA - 85.00%	360	01-Dec-2006
2000399812 2	116,000.00	109,788.04	01-Sep-2009	6.700%	LA - 80.00%	360	01-Dec-2006
2000399818 1	77,520.00	75,890.97	01-Feb-2009	8.800%	OH - 80.00%	360	01-Nov-2006
2000399859 1	121,500.00	117,593.94	01-Jun-2009	6.875%	MI - 90.00%	360	01-Nov-2006
2000400093 2	218,500.00	213,437.53	01-Jul-2007	10.050%	GA - 95.00%	360	01-Dec-2006
2000400106 2	119,200.00	161,286.13	01-Nov-2010	5.785%	MI - 80.00%	360	01-Dec-2006
2000400208 1	181,875.00	174,572.96	01-Aug-2009	7.950%	MD - 75.00%	360	01-Nov-2006
2000400252 1	172,800.00	170,474.70	01-Oct-2008	7.990%	FL - 80.00%	360	01-Dec-2006
2000400318 1	210,000.00	206,362.02	01-Oct-2008	7.600%	IL - 70.00%	360	01-Dec-2006
2000400370 1	160,000.00	156,584.04	01-Jul-2008	10.250%	PA - 80.00%	360	01-Dec-2006
2000400385 2	184,000.00	184,000.00	01-Sep-2007	7.400%	FL - 80.00%	360	01-Dec-2006
2000400428 1	105,300.00	102,885.68	01-Feb-2008	10.100%	PA - 90.00%	360	01-Dec-2006
2000400677 1	71,250.00	69,752.86	01-Aug-2009	9.800%	MI - 75.00%	360	01-Dec-2006
2000400725 1	53,200.00	52,564.87	01-Mar-2008	9.900%	PA - 95.00%	360	01-Dec-2006
2000400738 2	88,000.00	85,182.32	01-Aug-2009	8.100%	FL - 80.00%	360	01-Dec-2006
2000400778 1	106,200.00	105,080.59	01-Feb-2009	10.350%	OH - 90.00%	360	01-Dec-2006
2000400824 1	75,000.00	74,066.62	01-Feb-2009	9.350%	IN - 100.00%	360	01-Dec-2006
2000400838 1	357,300.00	357,300.00	01-Feb-2008	8.700%	CA - 90.00%	360	01-Dec-2006
2000400914 2	480,000.00	480,000.00	01-Nov-2007	6.125%	CA - 80.00%	360	01-Dec-2006
2000400929 1	333,000.00	321,929.55	01-Oct-2007	8.150%	NJ - 90.00%	360	01-Dec-2006
2000400930 1	220,500.00	217,433.78	01-Oct-2009	7.450%	FL - 73.50%	360	01-Dec-2006
2000400999 1	88,800.00	85,567.52	01-Aug-2008	8.300%	PA - 80.00%	360	01-Dec-2006
2000401009 1	130,000.00	123,721.22	01-Aug-2009	7.700%	MI - 65.00%	360	01-Nov-2006
2000401109 2	400,000.00	400,000.00	01-Aug-2008	5.375%	NV - 72.07%	360	01-Nov-2006
2000401219 1	108,000.00	107,442.73	01-Jul-2008	10.500%	OH - 90.00%	360	01-Dec-2006
2000401288 1	86,400.00	82,001.04	01-Oct-2009	1.750%	MN - 80.00%	360	01-Dec-2006
2000401293 2	319,212.00	305,032.13	01-Apr-2008	7.990%	WA - 80.00%	360	01-Dec-2006
2000401343 1	147,137.00	142,208.23	01-Feb-2010	9.700%	TX - 90.00%	360	01-Dec-2006
2000401346 2	135,000.00	133,044.40	01-Dec-2007	12.400%	ME - 100.00%	360	01-Dec-2006
2000401382 1	92,700.00	90,323.47	01-May-2009	8.850%	MI - 90.00%	360	01-Dec-2006
2000401390 1	110,960.00	107,281.88	01-Dec-2009	9.990%	MI - 95.00%	360	01-Dec-2006
2000401446 2	387,000.00	382,899.30	01-Oct-2007	8.450%	FL - 88.97%	360	01-Dec-2006
2000401460 2	69,000.00	77,802.75	01-Jan-2010	4.875%	MI - 75.00%	360	01-Dec-2006
2000401462 2	184,000.00	182,034.29	01-Nov-2008	7.700%	FL - 80.00%	360	01-Dec-2006
2000401564 1	300,000.00	297,750.16	01-Aug-2008	8.700%	CA - 76.92%	360	01-Dec-2006
2000401594 2	112,200.00	109,464.80	01-Jan-2009	8.900%	MI - 85.00%	360	01-Dec-2006
2000401605 1	72,000.00	70,868.15	01-Feb-2009	9.850%	PA - 90.00%	360	01-Dec-2006
2000401641 2	305,000.00	299,528.88	01-Dec-2007	9.150%	FL - 100.00%	360	01-Dec-2006

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000401660 2	133,200.00	130,764.65	01-Jul-2008	11.250%	MS - 90.00%	360	01-Dec-2006
2000402057 1	126,000.00	122,054.03	01-Dec-2009	9.150%	OH - 90.00%	360	01-Dec-2006
2000402104 1	140,000.00	134,274.59	01-Feb-2008	8.350%	MA - 43.75%	360	01-Dec-2006
2000402128 2	527,000.00	521,572.14	01-Oct-2007	9.250%	MD - 85.00%	360	01-Dec-2006
2000402222 2	266,400.00	258,996.87	01-Oct-2008	9.550%	PA - 90.00%	360	01-Dec-2006
2000398160 1	60,200.00	59,489.26	01-Mar-2009	10.990%	MI - 70.00%	360	01-Nov-2006
2000402432 2	212,000.00	211,904.17	01-Jan-2009	6.250%	WA - 80.00%	360	01-Dec-2006
2000402763 1	113,600.00	112,269.67	01-Feb-2008	6.900%	FL - 80.00%	360	01-Dec-2006
2000402963 2	151,650.00	151,469.55	01-Apr-2009	8.050%	VA - 90.00%	360	01-Dec-2006
2000403306 2	59,900.00	70,485.79	01-Jul-2009	11.400%	IL - 100.00%	360	01-Jan-2007
2000403318 1	270,000.00	269,910.56	01-Oct-2008	7.950%	AZ - 56.25%	360	01-Dec-2006
2000403329 1	136,800.00	133,049.65	01-Sep-2009	6.900%	GA - 80.00%	360	01-Dec-2006
2000403333 2	114,900.00	111,302.03	01-Mar-2009	9.990%	NC - 100.00%	360	01-Jan-2007
2000403340 1	146,250.00	145,750.52	01-Aug-2009	5.875%	MN - 75.00%	360	01-Dec-2006
2000403442 1	90,000.00	89,511.24	01-Jul-2008	9.850%	FL - 90.00%	360	01-Dec-2006
2000403598 2	100,000.00	97,448.91	01-Mar-2009	5.500%	MI - 80.00%	360	01-Dec-2006
2000403651 1	236,251.00	233,472.72	01-Mar-2009	8.700%	MA - 75.00%	360	01-Jan-2007
2000403717 2	218,000.00	217,259.24	01-Sep-2009	8.350%	VA - 80.00%	360	01-Jan-2007
2000403724 2	665,000.00	657,893.59	01-Dec-2007	9.450%	CA - 70.00%	360	01-Jan-2007
2000403778 1	162,000.00	155,534.73	01-Nov-2009	3.700%	MI - 90.00%	360	01-Jan-2007
2000403797 1	161,500.00	157,318.01	01-Dec-2008	9.990%	ME - 95.00%	360	01-Jan-2007
2000403872 2	568,000.00	568,000.00	01-Jan-2009	7.350%	CA - 80.00%	360	01-Jan-2007
2000403874 1	283,500.00	279,561.18	01-Sep-2007	7.490%	FL - 70.00%	360	01-Jan-2007
2000403914 2	464,250.00	451,329.73	01-May-2007	9.375%	CT - 94.75%	360	01-Jan-2007
2000403926 1	131,400.00	134,456.29	01-Jun-2008	9.275%	MI - 90.00%	360	01-Jan-2007
2000404015 1	121,600.00	118,518.66	01-Mar-2009	6.500%	LA - 95.00%	360	01-Dec-2006
2000404036 2	130,500.00	126,730.17	01-Oct-2009	10.500%	LA - 90.00%	360	01-Jan-2007
2000404121 2	175,500.00	173,880.27	01-May-2009	7.000%	MI - 89.54%	360	01-Jan-2007
2000404167 2	79,500.00	77,337.59	01-Sep-2009	5.875%	PA - 75.00%	360	01-Jan-2007
2000404306 1	180,000.00	175,471.67	01-Aug-2008	9.625%	IL - 46.51%	360	01-Dec-2006
2000404409 2	288,800.00	288,775.48	01-Jul-2008	7.500%	MD - 80.00%	360	01-Jan-2007
2000404426 1	302,600.00	300,226.83	01-Feb-2008	8.300%	CA - 85.00%	360	01-Jan-2007
2000404623 1	196,000.00	196,000.00	01-Mar-2009	7.990%	CO - 82.35%	360	01-Jan-2007
2000404646 2	59,900.00	53,917.78	01-Mar-2010	11.350%	SC - 100.00%	360	01-Jan-2007
2000404650 2	136,000.00	134,123.02	01-Jun-2009	6.950%	FL - 80.00%	360	01-Jan-2007
2000404693 2	249,000.00	231,577.11	01-Mar-2010	1.025%	SC - 100.00%	360	01-Jan-2007
2000404724 1	79,200.00	77,213.48	01-Apr-2008	9.500%	IN - 90.00%	360	01-Jan-2007
2000404754 1	183,000.00	175,207.43	01-Aug-2008	6.125%	VA - 60.00%	360	01-Jan-2007
2000404908 1	113,900.00	112,121.08	01-Jan-2007	11.750%	AR - 85.00%	360	01-Jan-2007
2000405038 2	186,400.00	182,818.25	01-Mar-2007	8.750%	FL - 80.00%	360	01-Jan-2007
2000405057 1	360,000.00	345,519.98	01-May-2009	8.150%	PA - 80.00%	360	01-Jan-2007
2000405156 2	493,000.00	488,181.27	01-Nov-2007	9.350%	NJ - 85.00%	360	01-Jan-2007
2000405260 1	94,400.00	77,483.30	01-Jan-2010	9.500%	TX - 80.00%	180	01-Jan-2007
2000405432 2	182,750.00	181,117.62	01-Oct-2007	8.300%	FL - 85.00%	360	01-Jan-2007
2000405485 2	123,300.00	121,438.14	01-Dec-2008	6.375%	OH - 90.00%	360	01-Jan-2007
2000405499 2	180,500.00	175,580.63	01-May-2008	9.750%	FL - 95.00%	360	01-Jan-2007
2000405514 1	126,100.00	123,556.10	01-Oct-2008	6.000%	GA - 97.00%	360	01-Dec-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000405732 1	155,000.00	152,960.53	01-Feb-2008	10.650%	OH - 69.82%	360	01-Jan-2007
2000405801 1	160,000.00	157,039.27	01-Sep-2007	11.050%	VT - 80.00%	360	01-Jan-2007
2000405827 1	452,400.00	447,585.42	01-Dec-2007	9.050%	MA - 87.00%	360	01-Jan-2007
2000405878 1	95,000.00	91,521.27	01-Sep-2008	8.900%	PA - 100.00%	360	01-Jan-2007
2000405888 2	166,500.00	162,090.84	01-Feb-2010	9.900%	TX - 90.00%	360	01-Jan-2007
2000406060 2	130,000.00	127,676.93	01-Mar-2009	9.500%	FL - 72.22%	360	01-Jan-2007
2000406475 1	290,700.00	282,305.69	01-Oct-2007	9.150%	VA - 85.00%	360	01-Jan-2007
2000406477 1	128,800.00	124,473.55	01-Dec-2008	11.200%	NC - 80.00%	360	01-Jan-2007
TOTAL	22,313,155.00	21,936,009.49					
TOTAL	25,666,165.00	25,205,730.80					

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Foreclosure Property this Period:							
2000387404 2	78,750.00	34,761.10	01-Mar-2011	2.000%	FL - 75.00%	360	01-Mar-2002
2000387513 2	230,930.00	182,710.18	01-May-2010	9.625%	PA - 70.00%	180	01-May-2002
2000397051 2	163,800.00	158,530.79	01-Dec-2010	9.990%	AL - 90.00%	360	01-Nov-2006
2000399435 2	100,000.00	98,534.51	01-Feb-2011	8.990%	LA - 80.00%	360	01-Nov-2006
2000399527 1	100,000.00	101,193.29	01-Feb-2011	3.625%	PA - 80.00%	360	01-Nov-2006
2000399724 2	132,525.00	132,534.95	01-Mar-2011	8.375%	LA - 95.00%	360	01-Nov-2006
2000400465 1	105,000.00	100,063.09	01-Mar-2011	6.000%	FL - 56.76%	360	01-Dec-2006
2000400525 1	115,000.00	109,755.92	01-Mar-2011	7.750%	OH - 69.70%	360	01-Dec-2006
2000400555 1	84,750.00	82,683.80	01-Jul-2009	8.990%	PA - 75.00%	360	01-Dec-2006
2000400880 2	261,090.00	251,479.57	01-Mar-2011	9.150%	WA - 90.00%	360	01-Dec-2006
2000400939 2	52,250.00	51,426.89	01-Apr-2008	9.500%	IN - 95.00%	360	01-Dec-2006
2000401242 2	242,250.00	278,786.86	01-Nov-2010	2.875%	FL - 95.00%	360	01-Dec-2006
2000401248 1	205,500.00	201,471.73	01-Mar-2010	10.425%	CT - 100.00%	360	01-Dec-2006
2000401319 1	250,000.00	236,528.93	01-Mar-2011	1.750%	FL - 73.53%	360	01-Dec-2006
2000401339 2	132,800.00	130,235.59	01-Dec-2009	10.250%	MI - 80.00%	360	01-Dec-2006
2000402101 1	149,200.00	147,511.36	01-Jul-2008	8.950%	MD - 80.00%	360	01-Dec-2006
2000402118 2	70,000.00	67,652.42	01-Mar-2011	9.650%	GA - 93.33%	360	01-Dec-2006
2000402188 1	134,400.00	133,043.67	01-Feb-2011	6.125%	FL - 80.00%	360	01-Dec-2006
2000402651 2	274,800.00	265,139.11	01-Jan-2010	6.500%	CA - 89.99%	360	01-Dec-2006
2000402696 1	112,000.00	112,968.41	01-Nov-2010	5.550%	DE - 60.54%	360	01-Dec-2006
2000402958 2	186,300.00	184,773.09	01-Mar-2011	5.625%	FL - 90.00%	360	01-Dec-2006
2000403695 2	288,000.00	345,440.98	01-Jul-2010	3.800%	CA - 90.00%	360	01-Dec-2006
2000403837 2	159,200.00	155,694.81	01-Mar-2008	7.990%	FL - 80.00%	360	01-Jan-2007
2000404504 1	117,000.00	120,110.37	01-Mar-2011	3.850%	MI - 90.00%	360	01-Jan-2007
2000404685 1	125,000.00	119,344.65	01-May-2011	7.900%	FL - 42.52%	360	01-Jan-2007
2000404821 1	131,200.00	125,286.89	01-Mar-2011	7.950%	KS - 80.00%	360	01-Jan-2007
2000404968 1	64,125.00	62,863.90	01-Jun-2009	6.500%	LA - 75.00%	360	01-Jan-2007
2000405007 2	451,250.00	454,231.60	01-Jan-2011	7.300%	FL - 90.00%	360	01-Dec-2006
2000405055 1	427,500.00	489,663.52	01-Oct-2010	2.000%	MA - 90.00%	360	01-Jan-2007
2000405114 1	295,450.00	70,476.08	01-Feb-2011	2.000%	FL - 95.00%	360	01-Jan-2007
2000405513 2	99,000.00	98,811.26	01-Mar-2011	8.050%	SC - 84.62%	360	01-Jan-2007
2000405606 1	142,000.00	136,812.56	01-Mar-2011	9.050%	FL - 71.00%	360	01-Jan-2007
2000405730 1	123,500.00	122,236.48	01-May-2010	10.250%	LA - 95.00%	360	01-Jan-2007
2000405779 2	161,100.00	160,766.21	01-Feb-2011	5.125%	FL - 90.00%	360	01-Jan-2007
2000405918 1	102,000.00	97,473.73	01-Apr-2011	8.300%	ID - 51.00%	360	01-Jan-2007
2000406125 1	179,100.00	174,571.11	01-Mar-2008	9.450%	MD - 90.00%	360	01-Jan-2007
2000406408 1	91,800.00	90,852.92	01-Aug-2008	9.900%	MS - 90.00%	360	01-Jan-2007
TOTAL	6,138,570.00	5,886,422.33					
Became Foreclosure Property in a Prior Period:							
2000387287 2	69,840.00	63,350.73	01-Aug-2009	9.500%	WV - 97.00%	180	01-Feb-2002
2000387292 2	47,000.00	37,908.06	01-Apr-2010	6.500%	TN - 75.81%	240	01-Feb-2002
2000387301 2	77,000.00	70,943.32	01-Jul-2009	8.375%	MI - 70.00%	360	01-Feb-2002
2000387322 2	141,620.00	132,033.76	01-May-2009	10.625%	TN - 97.00%	180	01-Mar-2002

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000387334 2	78,000.00	68,877.50	01-Apr-2009	7.990%	FL - 63.93%	360	01-Mar-2002
2000387365 2	64,800.00	58,922.30	01-Apr-2010	9.375%	TN - 90.00%	360	01-Mar-2002
2000387396 2	120,000.00	108,013.99	01-Sep-2009	5.000%	IN - 77.92%	360	01-Mar-2002
2000387451 2	253,075.00	225,946.87	01-Jun-2009	5.500%	CT - 62.49%	360	01-Apr-2002
2000387461 2	152,000.00	136,159.83	01-Jan-2010	7.875%	IL - 80.00%	360	01-Apr-2002
2000387490 2	88,000.00	79,753.30	01-May-2010	9.125%	IN - 80.00%	360	01-Apr-2002
2000387504 2	78,800.00	71,907.22	01-Jan-2009	8.750%	FL - 80.00%	360	01-May-2002
2000372890 2	165,600.00	156,848.87	01-Sep-2009	6.070%	WI - 80.00%	360	01-Jun-2006
2000373538 2	316,000.00	338,392.10	01-Dec-2009	8.000%	SC - 89.27%	360	01-Jul-2006
2000373692 1	104,500.00	103,833.37	01-Oct-2008	8.000%	OH - 95.00%	360	01-Jul-2006
2000374135 1	125,600.00	123,004.57	01-Oct-2010	8.200%	GA - 80.00%	360	01-Jul-2006
2000374511 1	90,000.00	84,296.71	01-Nov-2009	2.500%	SC - 94.74%	360	01-Jul-2006
2000376097 2	567,000.00	560,558.20	01-Sep-2007	9.150%	NY - 90.00%	360	01-Jul-2006
2000376810 1	340,000.00	327,227.34	01-Oct-2010	7.500%	MI - 85.00%	360	01-Aug-2006
2000377066 2	157,140.00	155,293.77	01-Dec-2007	9.250%	MI - 90.00%	360	01-Jul-2006
2000377114 1	288,000.00	288,000.00	01-May-2008	9.100%	IL - 80.00%	360	01-Aug-2006
2000378453 1	221,000.00	203,949.45	01-Apr-2009	1.750%	MA - 78.93%	360	01-Aug-2006
2000378636 2	428,000.00	427,863.57	01-Feb-2010	4.250%	FL - 80.00%	360	01-Aug-2006
2000378950 2	660,000.00	648,577.79	01-Apr-2007	10.300%	NY - 100.00%	360	01-Aug-2006
2000379102 1	74,400.00	73,522.10	01-Jun-2007	7.375%	OH - 80.00%	360	01-Aug-2006
2000383691 2	453,600.00	440,182.01	01-Sep-2010	4.250%	NY - 80.00%	360	01-Oct-2006
2000385656 2	283,150.00	275,604.82	01-Oct-2007	7.500%	FL - 79.99%	360	01-Oct-2006
2000385752 1	120,600.00	97,632.99	01-Mar-2010	2.000%	OH - 90.00%	360	01-Nov-2006
2000385804 2	124,320.00	122,001.52	01-Feb-2008	9.450%	FL - 80.00%	360	01-Oct-2006
2000396155 2	174,510.00	204,111.49	01-Jun-2010	4.250%	FL - 90.00%	360	01-Oct-2006
2000396201 1	153,750.00	151,423.57	01-Aug-2008	10.550%	FL - 75.00%	360	01-Oct-2006
2000396203 2	161,000.00	154,785.32	01-Sep-2008	6.375%	TN - 100.00%	360	01-Oct-2006
2000396246 2	461,493.00	456,277.83	01-May-2008	9.100%	FL - 95.00%	360	01-Oct-2006
2000396312 2	427,500.00	414,157.58	01-Mar-2009	6.750%	NY - 95.00%	360	01-Oct-2006
2000396474 2	430,000.00	430,000.00	01-Jul-2008	8.400%	PA - 100.00%	360	01-Oct-2006
2000396591 1	133,595.00	128,763.74	01-May-2009	6.000%	WI - 55.00%	360	01-Oct-2006
2000396624 2	175,920.00	185,805.16	01-Aug-2008	10.300%	FL - 80.00%	360	01-Nov-2006
2000396901 2	72,400.00	69,785.50	01-Sep-2007	9.300%	SC - 99.31%	360	01-Nov-2006
2000396930 2	283,200.00	269,141.61	01-Dec-2009	5.000%	FL - 79.78%	360	01-Oct-2006
2000396936 2	155,800.00	149,899.38	01-Apr-2010	8.500%	FL - 95.00%	360	01-Nov-2006
2000396937 2	128,013.00	123,227.07	01-Jul-2010	9.300%	SC - 95.00%	360	01-Oct-2006
2000397031 2	224,000.00	215,554.46	01-Oct-2008	8.200%	FL - 80.00%	360	01-Nov-2006
2000397035 2	546,250.00	536,837.69	01-Oct-2007	9.850%	NJ - 95.00%	360	01-Oct-2006
2000397102 2	144,799.00	143,384.84	01-Apr-2008	8.150%	FL - 80.00%	360	01-Nov-2006
2000397147 1	165,000.00	162,199.87	01-May-2009	9.750%	MS - 100.00%	360	01-Nov-2006
2000397209 2	159,200.00	155,299.20	01-Jun-2008	9.900%	MA - 80.00%	360	01-Nov-2006
2000397233 1	113,900.00	110,929.39	01-Jul-2010	11.090%	AL - 85.00%	360	01-Nov-2006
2000397295 1	245,000.00	242,910.12	01-Jan-2008	10.025%	FL - 83.05%	360	01-Nov-2006
2000397376 2	204,000.00	194,861.07	01-Dec-2008	7.250%	FL - 80.00%	360	01-Nov-2006
2000397392 2	269,500.00	261,925.99	01-Nov-2009	7.990%	CA - 77.00%	360	01-Nov-2006
2000397416 1	58,500.00	57,238.16	01-Jun-2008	8.500%	IN - 90.00%	360	01-Nov-2006
2000397426 1	137,500.00	146,235.06	01-Sep-2010	6.750%	PA - 100.00%	360	01-Nov-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000397446 2	323,000.00	317,995.34	01-Jan-2007	6.625%	NY - 95.00%	360	01-Nov-2006
2000397470 2	111,920.00	106,393.60	01-Aug-2009	6.000%	OK - 80.00%	360	01-Nov-2006
2000397497 2	199,500.00	197,204.01	01-Mar-2010	9.990%	FL - 95.00%	360	01-Nov-2006
2000397525 2	148,500.00	146,360.11	01-Jan-2011	6.875%	FL - 90.00%	360	01-Nov-2006
2000397573 1	308,750.00	303,714.66	01-Mar-2008	9.950%	NY - 95.00%	360	01-Nov-2006
2000397599 1	208,000.00	207,926.39	01-Jan-2009	8.500%	MD - 80.00%	360	01-Nov-2006
2000397687 1	147,000.00	145,021.07	01-Sep-2007	10.900%	FL - 65.33%	360	01-Nov-2006
2000397716 2	208,000.00	202,178.64	01-May-2010	5.000%	PA - 80.00%	360	01-Nov-2006
2000397739 2	325,000.00	319,245.84	01-Oct-2008	9.350%	FL - 100.00%	360	01-Nov-2006
2000397752 2	270,000.00	263,245.84	01-Dec-2009	5.950%	CT - 100.00%	360	01-Nov-2006
2000397774 2	220,000.00	215,288.60	01-Jan-2009	6.900%	CA - 80.00%	360	01-Nov-2006
2000397852 1	290,400.00	282,962.08	01-Dec-2007	9.000%	MD - 80.00%	360	01-Nov-2006
2000397906 1	135,000.00	130,457.45	01-Mar-2010	8.250%	FL - 90.00%	360	01-Nov-2006
2000397911 1	118,750.00	112,685.59	01-Sep-2009	8.450%	LA - 95.00%	360	01-Nov-2006
2000397981 2	127,000.00	117,526.63	01-Jun-2010	1.800%	NJ - 62.56%	360	01-Nov-2006
2000398099 2	224,000.00	214,795.89	01-May-2008	7.750%	AZ - 80.00%	360	01-Nov-2006
2000398169 2	117,000.00	114,013.93	01-Mar-2009	10.350%	LA - 90.00%	360	01-Nov-2006
2000398201 2	279,200.00	273,143.02	01-Dec-2009	7.650%	FL - 80.00%	360	01-Nov-2006
2000398211 2	200,000.00	195,357.62	01-Apr-2008	12.450%	FL - 80.00%	360	01-Nov-2006
2000398225 1	194,000.00	184,987.22	01-Jul-2008	7.990%	SC - 77.60%	360	01-Nov-2006
2000398249 2	225,000.00	223,102.95	01-Nov-2007	8.600%	FL - 75.00%	360	01-Nov-2006
2000398331 1	130,000.00	125,948.13	01-Apr-2008	8.600%	FL - 63.11%	360	01-Nov-2006
2000398342 1	220,000.00	214,351.65	01-Jun-2009	6.800%	FL - 62.86%	360	01-Nov-2006
2000398388 1	272,000.00	263,010.01	01-Sep-2008	8.990%	VA - 85.00%	360	01-Nov-2006
2000398398 2	418,000.00	446,893.10	01-May-2010	4.375%	NY - 95.00%	360	01-Nov-2006
2000398450 1	250,000.00	235,372.79	01-Mar-2010	6.800%	CA - 63.29%	360	01-Nov-2006
2000398473 1	346,500.00	341,938.65	01-Jun-2009	8.900%	FL - 90.00%	360	01-Nov-2006
2000398529 1	130,500.00	127,104.48	01-Jan-2009	10.250%	VA - 90.00%	360	01-Nov-2006
2000398563 2	239,058.00	230,998.07	01-Aug-2007	8.100%	FL - 80.00%	360	01-Nov-2006
2000398642 1	99,200.00	91,114.36	01-Aug-2010	7.775%	TX - 80.00%	240	01-Nov-2006
2000398691 2	405,300.00	386,860.83	01-Sep-2008	8.350%	FL - 70.00%	360	01-Nov-2006
2000398692 1	114,480.00	112,545.05	01-Jun-2008	10.250%	PA - 100.00%	360	01-Nov-2006
2000398701 2	204,000.00	193,853.09	01-Sep-2009	7.600%	FL - 71.83%	360	01-Nov-2006
2000398702 2	171,000.00	168,497.21	01-Mar-2008	10.500%	FL - 90.00%	360	01-Nov-2006
2000398854 1	142,000.00	133,450.41	01-Oct-2010	4.000%	FL - 100.00%	360	01-Nov-2006
2000398866 1	150,500.00	146,412.55	01-Apr-2008	7.750%	FL - 68.41%	360	01-Nov-2006
2000398915 1	239,700.00	237,741.19	01-Jan-2008	9.100%	FL - 85.00%	360	01-Nov-2006
2000398920 1	119,120.00	112,887.85	01-Jun-2009	5.000%	NY - 80.00%	360	01-Nov-2006
2000398972 1	360,000.00	350,810.12	01-Jun-2010	8.350%	CA - 90.00%	360	01-Nov-2006
2000398997 2	255,550.00	250,998.16	01-Feb-2009	9.250%	FL - 95.00%	360	01-Nov-2006
2000399019 2	205,600.00	217,779.68	01-May-2010	2.000%	FL - 80.00%	360	01-Nov-2006
2000399038 2	216,000.00	207,103.62	01-Nov-2008	7.700%	FL - 80.00%	360	01-Nov-2006
2000399042 2	176,000.00	174,483.76	01-Feb-2007	8.200%	FL - 80.00%	360	01-Nov-2006
2000399063 2	243,423.00	243,124.67	01-Sep-2007	8.850%	GA - 90.00%	360	01-Nov-2006
2000399100 1	58,500.00	57,162.74	01-Nov-2010	7.450%	FL - 43.99%	360	01-Nov-2006
2000399108 1	135,000.00	133,119.11	01-Jul-2008	7.125%	FL - 90.00%	360	01-Nov-2006
2000399111 1	115,000.00	109,036.12	01-Mar-2009	6.000%	FL - 60.53%	360	01-Nov-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000399131 1	85,000.00	76,182.82	01-May-2010	10.850%	AL - 69.67%	360	01-Nov-2006
2000399134 1	195,000.00	189,743.82	01-Oct-2009	8.875%	FL - 75.00%	360	01-Nov-2006
2000399140 1	208,000.00	206,060.72	01-Nov-2008	9.850%	FL - 89.66%	360	01-Nov-2006
2000399141 1	85,000.00	82,937.33	01-Aug-2007	9.950%	FL - 68.00%	360	01-Nov-2006
2000399142 1	197,300.00	190,446.37	01-Aug-2007	9.600%	FL - 51.65%	360	01-Nov-2006
2000399144 1	85,000.00	82,841.61	01-Apr-2010	6.500%	IA - 85.00%	360	01-Nov-2006
2000399150 1	114,912.00	112,747.86	01-Jul-2007	11.250%	NJ - 90.00%	360	01-Nov-2006
2000399168 1	127,500.00	126,104.70	01-Apr-2010	8.750%	MI - 85.00%	360	01-Nov-2006
2000399170 1	339,000.00	325,382.50	01-Aug-2007	7.800%	CT - 64.57%	360	01-Nov-2006
2000399180 1	154,700.00	152,864.50	01-May-2010	10.250%	PA - 85.00%	360	01-Nov-2006
2000399192 1	328,000.00	320,191.23	01-Jul-2008	6.450%	FL - 80.00%	360	01-Nov-2006
2000399199 1	165,000.00	163,429.10	01-Nov-2008	8.000%	FL - 75.00%	360	01-Nov-2006
2000399208 2	182,015.00	175,104.41	01-Dec-2010	9.100%	AZ - 61.70%	360	01-Nov-2006
2000399209 2	133,000.00	126,287.54	01-Sep-2010	7.450%	NJ - 70.00%	360	01-Dec-2006
2000399224 1	231,100.00	225,736.77	01-Nov-2009	7.250%	FL - 88.89%	360	01-Nov-2006
2000399244 1	80,750.00	77,029.80	01-Jul-2010	7.990%	IL - 95.00%	360	01-Nov-2006
2000399246 2	296,100.00	290,819.55	01-Jun-2007	9.500%	FL - 89.46%	360	01-Nov-2006
2000399251 1	219,300.00	217,990.91	01-Nov-2007	9.500%	FL - 85.00%	360	01-Nov-2006
2000399258 2	79,500.00	77,315.74	01-Dec-2009	9.650%	IN - 75.00%	360	01-Nov-2006
2000399264 2	150,300.00	146,157.24	01-Jun-2009	9.950%	SC - 90.00%	360	01-Nov-2006
2000399275 1	170,000.00	204,559.51	01-Feb-2011	2.000%	FL - 72.34%	360	01-Nov-2006
2000399276 2	179,550.00	175,818.29	01-Sep-2008	11.400%	WY - 95.00%	360	01-Nov-2006
2000399281 1	244,000.00	234,497.18	01-Mar-2008	8.100%	FL - 73.94%	360	01-Nov-2006
2000399286 1	176,400.00	170,264.19	01-Dec-2007	7.500%	FL - 70.00%	360	01-Nov-2006
2000399316 2	119,000.00	118,577.08	01-Jun-2009	12.100%	FL - 93.70%	360	01-Nov-2006
2000399318 1	58,500.00	56,044.40	01-Dec-2008	8.550%	KY - 68.82%	360	01-Nov-2006
2000399337 1	224,000.00	221,959.57	01-Oct-2007	8.400%	FL - 80.00%	360	01-Nov-2006
2000399339 1	210,000.00	206,933.66	01-Oct-2009	8.400%	FL - 58.82%	360	01-Nov-2006
2000399349 2	232,000.00	245,001.93	01-Jul-2010	4.375%	NV - 80.00%	360	01-Nov-2006
2000399369 1	122,000.00	116,141.74	01-Sep-2009	7.800%	IL - 68.54%	360	01-Nov-2006
2000399372 1	127,750.00	122,436.05	01-Nov-2009	8.600%	NY - 73.00%	360	01-Nov-2006
2000399389 2	195,500.00	193,479.89	01-Oct-2008	9.500%	FL - 85.00%	360	01-Nov-2006
2000399391 1	96,000.00	92,736.08	01-Aug-2010	9.750%	NC - 80.00%	360	01-Nov-2006
2000399400 1	190,000.00	184,992.02	01-Oct-2009	8.350%	CT - 100.00%	360	01-Nov-2006
2000399405 2	200,000.00	231,318.19	01-Jul-2010	2.000%	MD - 51.28%	360	01-Nov-2006
2000399410 1	266,100.00	259,317.52	01-Nov-2008	10.500%	FL - 56.62%	360	01-Nov-2006
2000399417 1	190,000.00	189,940.62	01-Oct-2010	7.500%	FL - 59.38%	360	01-Nov-2006
2000399423 1	186,000.00	176,153.73	01-Oct-2009	7.990%	FL - 88.57%	360	01-Nov-2006
2000399432 1	201,500.00	188,568.40	01-Apr-2010	8.075%	FL - 69.48%	360	01-Nov-2006
2000399442 1	123,416.00	123,611.87	01-Nov-2010	6.175%	CT - 80.00%	360	01-Nov-2006
2000399461 1	190,000.00	180,531.76	01-Oct-2009	6.250%	VA - 94.06%	360	01-Oct-2006
2000399465 2	200,000.00	207,015.59	01-Nov-2010	2.000%	FL - 74.07%	360	01-Dec-2006
2000399470 2	175,200.00	170,741.86	01-Sep-2009	3.000%	FL - 80.00%	360	01-Nov-2006
2000399489 1	100,000.00	97,591.02	01-Jun-2009	5.875%	FL - 54.65%	360	01-Nov-2006
2000399505 1	58,000.00	56,884.62	01-Jun-2008	7.125%	NY - 100.00%	360	01-Nov-2006
2000399521 2	150,400.00	150,400.00	01-Jan-2009	9.900%	FL - 80.00%	360	01-Nov-2006
2000399544 1	211,500.00	203,491.30	01-Feb-2009	7.900%	FL - 90.00%	360	01-Dec-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000399551 2	424,000.00	407,636.35	01-Jun-2007	8.150%	VA - 80.00%	360	01-Nov-2006
2000399554 1	193,500.00	188,883.40	01-Apr-2009	8.990%	FL - 90.00%	360	01-Nov-2006
2000399558 1	175,000.00	166,339.98	01-Dec-2009	7.750%	FL - 58.33%	360	01-Nov-2006
2000399576 2	119,000.00	113,828.12	01-Feb-2010	8.000%	KY - 100.00%	360	01-Dec-2006
2000399577 1	227,700.00	222,882.56	01-Jun-2009	6.750%	FL - 90.00%	360	01-Nov-2006
2000399589 2	152,000.00	148,195.86	01-Dec-2007	7.600%	FL - 80.00%	360	01-Nov-2006
2000399592 1	269,000.00	263,662.01	01-Sep-2010	8.050%	NY - 89.67%	360	01-Nov-2006
2000399595 2	532,000.00	523,367.23	01-Aug-2008	8.725%	CA - 80.00%	360	01-Nov-2006
2000399622 2	437,500.00	431,976.28	01-Feb-2008	11.500%	CA - 70.00%	360	01-Nov-2006
2000399628 1	160,000.00	157,836.71	01-May-2008	10.700%	NY - 80.00%	360	01-Dec-2006
2000399653 2	240,000.00	230,075.94	01-Dec-2008	7.900%	MA - 80.00%	360	01-Nov-2006
2000399657 2	245,000.00	236,294.16	01-Jun-2009	8.600%	FL - 64.64%	360	01-Nov-2006
2000399660 2	350,000.00	345,875.22	01-Nov-2008	8.875%	CA - 70.00%	360	01-Nov-2006
2000399665 2	195,500.00	214,429.70	01-May-2010	3.375%	CA - 85.00%	360	01-Dec-2006
2000399667 1	209,700.00	208,102.46	01-Sep-2008	8.850%	CA - 90.00%	360	01-Nov-2006
2000399681 1	85,500.00	82,649.78	01-Sep-2010	9.800%	AL - 95.00%	360	01-Nov-2006
2000399700 1	166,250.00	167,119.92	01-Oct-2010	4.250%	FL - 95.00%	360	01-Dec-2006
2000399720 1	162,350.00	153,590.74	01-Apr-2009	6.990%	FL - 85.00%	360	01-Nov-2006
2000399727 2	97,000.00	93,749.87	01-Jul-2008	8.990%	LA - 77.60%	360	01-Nov-2006
2000399728 1	202,500.00	202,500.00	01-Jan-2008	7.625%	FL - 75.00%	360	01-Nov-2006
2000399745 1	270,000.00	264,985.16	01-Feb-2010	7.000%	FL - 90.00%	360	01-Nov-2006
2000399747 1	215,050.00	213,440.68	01-Oct-2007	8.625%	FL - 85.00%	360	01-Dec-2006
2000399779 1	164,500.00	159,016.05	01-Mar-2009	9.800%	VA - 70.00%	360	01-Nov-2006
2000399794 1	102,000.00	97,720.57	01-Dec-2010	8.550%	MS - 78.46%	360	01-Nov-2006
2000399803 1	90,000.00	87,811.65	01-Jan-2010	10.600%	NC - 88.24%	360	01-Nov-2006
2000399806 1	81,000.00	78,966.79	01-Mar-2008	9.775%	NJ - 90.00%	360	01-Nov-2006
2000399823 2	108,000.00	105,622.55	01-Apr-2009	8.600%	FL - 80.00%	360	01-Dec-2006
2000399839 1	142,500.00	137,097.89	01-Mar-2010	8.990%	FL - 95.00%	360	01-Dec-2006
2000399842 1	266,400.00	261,236.22	01-Jul-2009	7.500%	FL - 90.00%	360	01-Nov-2006
2000399852 2	164,000.00	163,926.66	01-Dec-2008	8.050%	CA - 80.00%	360	01-Dec-2006
2000399868 1	246,400.00	236,971.92	01-Dec-2007	7.800%	NY - 80.00%	360	01-Nov-2006
2000399872 1	105,000.00	99,500.41	01-Jul-2009	6.000%	NY - 70.47%	360	01-Nov-2006
2000399874 1	71,400.00	69,305.54	01-Dec-2009	8.000%	SC - 85.00%	360	01-Dec-2006
2000399886 1	183,200.00	199,398.52	01-Jul-2010	2.000%	CT - 80.00%	360	01-Nov-2006
2000399890 2	89,600.00	89,579.18	01-Jan-2008	7.450%	FL - 80.00%	360	01-Nov-2006
2000399904 1	76,500.00	75,710.47	01-Aug-2009	2.000%	MI - 90.00%	360	01-Dec-2006
2000399920 1	209,000.00	198,033.40	01-Aug-2009	9.700%	GA - 95.00%	360	01-Dec-2006
2000399929 2	318,000.00	314,934.56	01-Jul-2009	8.200%	FL - 79.50%	360	01-Nov-2006
2000399953 2	100,000.00	97,751.09	01-Jul-2010	6.750%	OH - 80.00%	360	01-Dec-2006
2000399957 2	148,400.00	141,247.94	01-Feb-2010	4.000%	FL - 80.00%	360	01-Dec-2006
2000399971 1	192,000.00	189,102.63	01-Jun-2007	8.300%	FL - 80.00%	360	01-Dec-2006
2000399974 1	124,800.00	118,984.59	01-Feb-2010	7.850%	MS - 80.00%	360	01-Dec-2006
2000399979 1	117,000.00	115,380.65	01-Feb-2010	9.400%	WA - 90.00%	360	01-Dec-2006
2000399980 2	169,900.00	166,246.48	01-Mar-2009	11.100%	FL - 100.00%	360	01-Dec-2006
2000399983 1	267,750.00	397,476.07	01-Aug-2010	2.000%	FL - 85.00%	360	01-Dec-2006
2000399996 1	136,500.00	201,934.32	01-May-2011	4.250%	FL - 75.00%	360	01-Dec-2006
2000400015 1	158,000.00	156,911.84	01-Feb-2010	7.875%	FL - 83.16%	360	01-Nov-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000400059 2	646,000.00	639,871.12	01-Oct-2006	9.650%	NY - 95.00%	360	01-Nov-2006
2000400070 2	134,900.00	130,926.40	01-Mar-2009	10.300%	OK - 95.00%	360	01-Dec-2006
2000400080 2	120,000.00	114,369.49	01-Jan-2010	8.100%	TX - 80.00%	360	01-Dec-2006
2000400095 1	103,500.00	100,125.51	01-Nov-2010	9.850%	MO - 90.00%	360	01-Dec-2006
2000400097 1	216,750.00	211,897.95	01-Oct-2008	10.400%	SC - 85.00%	360	01-Nov-2006
2000400101 2	132,000.00	127,813.43	01-Oct-2009	8.950%	FL - 80.00%	360	01-Dec-2006
2000400117 1	274,500.00	296,318.02	01-Feb-2011	2.000%	FL - 90.00%	360	01-Dec-2006
2000400119 1	102,900.00	94,937.24	01-May-2010	1.750%	FL - 73.50%	360	01-Dec-2006
2000400127 1	216,000.00	213,884.34	01-May-2009	8.000%	MS - 90.00%	360	01-Dec-2006
2000400129 2	169,600.00	165,507.81	01-Apr-2009	9.950%	FL - 80.00%	360	01-Dec-2006
2000400160 2	153,000.00	149,864.84	01-Nov-2007	10.100%	SC - 90.00%	360	01-Dec-2006
2000400167 1	119,992.00	118,927.40	01-Oct-2010	10.700%	FL - 80.00%	360	01-Nov-2006
2000400169 1	118,800.00	118,282.62	01-Jan-2009	10.550%	PA - 90.00%	360	01-Dec-2006
2000400183 1	170,000.00	163,518.59	01-Feb-2009	6.625%	FL - 73.91%	360	01-Nov-2006
2000400184 1	120,000.00	118,304.07	01-Oct-2009	6.125%	MD - 75.00%	360	01-Nov-2006
2000400190 2	118,500.00	108,102.86	01-Nov-2010	1.750%	MI - 75.00%	360	01-Dec-2006
2000400193 2	354,000.00	342,753.73	01-Jun-2010	8.125%	NY - 59.50%	360	01-Dec-2006
2000400205 2	500,000.00	491,534.23	01-May-2009	8.250%	MD - 93.46%	360	01-Dec-2006
2000400214 2	218,500.00	214,893.07	01-Oct-2008	9.550%	FL - 95.00%	360	01-Dec-2006
2000400223 2	56,700.00	54,862.42	01-May-2009	9.250%	PA - 89.57%	360	01-Dec-2006
2000400256 1	148,000.00	141,383.15	01-Oct-2010	6.000%	FL - 74.00%	360	01-Dec-2006
2000400270 1	124,200.00	117,314.03	01-Aug-2009	6.500%	FL - 69.00%	360	01-Dec-2006
2000400276 1	60,000.00	58,241.86	01-Jan-2009	9.500%	TN - 80.00%	360	01-Dec-2006
2000400278 2	209,600.00	207,406.48	01-Oct-2008	7.490%	FL - 80.00%	360	01-Dec-2006
2000400281 1	119,375.00	116,222.99	01-Nov-2009	9.650%	FL - 62.50%	360	01-Dec-2006
2000400283 2	306,769.00	295,241.73	01-Dec-2010	9.400%	TX - 100.00%	360	01-Dec-2006
2000400289 2	225,000.00	219,841.01	01-Jul-2007	10.100%	NJ - 90.00%	360	01-Dec-2006
2000400297 1	82,500.00	79,798.53	01-Mar-2009	9.990%	OR - 51.24%	360	01-Dec-2006
2000400298 2	260,100.00	251,888.41	01-Jul-2010	9.990%	LA - 90.00%	360	01-Dec-2006
2000400302 2	81,000.00	77,128.29	01-May-2010	8.450%	OH - 90.00%	360	01-Dec-2006
2000400303 1	272,000.00	270,040.93	01-May-2007	9.700%	MA - 80.00%	360	01-Nov-2006
2000400305 2	133,000.00	129,005.37	01-Dec-2008	7.750%	FL - 70.00%	360	01-Dec-2006
2000400320 2	138,700.00	134,655.20	01-Dec-2008	8.990%	FL - 95.00%	360	01-Dec-2006
2000400327 1	361,000.00	360,002.29	01-Apr-2009	7.000%	SC - 95.00%	360	01-Dec-2006
2000400340 2	147,120.00	133,524.14	01-Apr-2010	6.000%	SC - 80.00%	360	01-Sep-2006
2000400342 1	192,500.00	186,570.67	01-Apr-2008	8.600%	FL - 70.00%	360	01-Nov-2006
2000400344 1	96,000.00	93,396.34	01-Dec-2009	8.800%	FL - 80.00%	360	01-Dec-2006
2000400358 1	234,400.00	228,868.32	01-Jul-2008	7.600%	FL - 80.00%	360	01-Dec-2006
2000400377 2	256,500.00	254,909.42	01-Jun-2008	9.300%	FL - 90.00%	360	01-Dec-2006
2000400416 1	133,200.00	131,268.76	01-Jul-2008	10.200%	FL - 64.98%	360	01-Dec-2006
2000400424 2	64,400.00	68,338.96	01-Jul-2010	7.250%	SC - 80.00%	360	01-Dec-2006
2000400434 1	117,000.00	113,066.29	01-Dec-2009	7.650%	FL - 61.58%	360	01-Dec-2006
2000400448 2	120,000.00	115,369.42	01-Sep-2010	8.990%	NC - 65.22%	360	01-Dec-2006
2000400451 2	500,000.00	471,934.00	01-Sep-2010	4.000%	NY - 100.00%	360	01-Dec-2006
2000400470 1	85,500.00	70,250.96	01-Dec-2010	9.750%	LA - 88.14%	180	01-Dec-2006
2000400482 2	74,800.00	72,385.49	01-Mar-2010	9.950%	TX - 80.00%	360	01-Dec-2006
2000400484 2	206,392.00	206,392.00	01-May-2007	8.900%	FL - 80.00%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000400486 1	255,500.00	249,820.66	01-Jun-2008	6.750%	CT - 94.98%	360	01-Dec-2006
2000400495 2	155,000.00	146,423.71	01-Jul-2010	6.250%	FL - 65.96%	360	01-Nov-2006
2000400526 1	136,000.00	133,425.17	01-Mar-2009	8.000%	FL - 79.07%	360	01-Dec-2006
2000400528 1	74,400.00	71,803.00	01-Mar-2010	6.000%	FL - 80.00%	360	01-Dec-2006
2000400535 1	59,500.00	57,613.88	01-Aug-2009	9.950%	SC - 85.00%	360	01-Dec-2006
2000400537 1	127,500.00	124,530.30	01-May-2008	10.650%	LA - 75.00%	360	01-Dec-2006
2000400538 1	73,800.00	72,154.53	01-Jun-2009	8.900%	KY - 90.00%	360	01-Dec-2006
2000400551 1	175,500.00	169,408.91	01-Jan-2009	8.990%	NJ - 65.00%	360	01-Dec-2006
2000400564 1	209,950.00	208,093.07	01-Feb-2008	8.150%	FL - 84.32%	360	01-Dec-2006
2000400569 1	105,000.00	103,548.38	01-Jan-2008	7.375%	FL - 74.47%	360	01-Dec-2006
2000400572 1	297,000.00	290,149.80	01-Dec-2008	7.990%	FL - 90.00%	360	01-Dec-2006
2000400583 1	187,000.00	181,257.85	01-Oct-2010	3.250%	FL - 88.63%	360	01-Nov-2006
2000400593 1	140,000.00	132,839.78	01-Aug-2009	7.990%	ME - 70.00%	360	01-Dec-2006
2000400600 2	101,000.00	97,767.93	01-Apr-2010	9.900%	SC - 92.66%	360	01-Dec-2006
2000400607 2	206,400.00	204,244.39	01-Jul-2007	9.100%	FL - 80.00%	360	01-Dec-2006
2000400620 2	308,000.00	300,109.29	01-Jun-2010	5.500%	CA - 80.00%	360	01-Dec-2006
2000400625 1	199,200.00	191,556.78	01-Nov-2009	7.500%	CT - 83.00%	360	01-Dec-2006
2000400639 2	356,000.00	339,947.70	01-Dec-2008	6.900%	FL - 80.00%	360	01-Dec-2006
2000400646 1	81,700.00	77,671.14	01-Aug-2010	9.300%	NC - 95.00%	360	01-Dec-2006
2000400647 2	423,000.00	416,742.63	01-Apr-2007	10.250%	FL - 90.00%	360	01-Dec-2006
2000400656 1	136,000.00	142,842.72	01-Aug-2010	5.100%	NC - 80.00%	360	01-Dec-2006
2000400661 1	180,000.00	179,004.08	01-Jul-2010	2.000%	FL - 80.00%	360	01-Dec-2006
2000400665 2	237,500.00	237,500.00	01-Jul-2009	8.050%	FL - 95.00%	360	01-Dec-2006
2000400669 2	228,225.00	223,709.62	01-Nov-2008	9.300%	FL - 85.00%	360	01-Dec-2006
2000400683 2	282,831.00	282,831.00	01-Nov-2008	6.600%	FL - 73.75%	360	01-Dec-2006
2000400696 2	161,100.00	157,482.66	01-Aug-2008	10.750%	VA - 90.00%	360	01-Dec-2006
2000400715 2	603,000.00	581,229.71	01-Apr-2009	8.100%	CA - 90.00%	360	01-Dec-2006
2000400718 2	127,500.00	125,039.87	01-Dec-2009	10.400%	OH - 85.00%	360	01-Dec-2006
2000400719 1	185,300.00	182,196.62	01-Jul-2008	9.450%	FL - 85.00%	360	01-Dec-2006
2000400721 2	549,000.00	533,691.62	01-Jul-2007	6.250%	NY - 90.00%	360	01-Dec-2006
2000400763 2	67,000.00	64,754.55	01-Aug-2009	9.750%	MO - 57.27%	360	01-Dec-2006
2000400777 1	135,750.00	131,530.54	01-Apr-2010	9.990%	CT - 75.00%	360	01-Dec-2006
2000400803 2	140,000.00	132,633.61	01-Feb-2009	8.500%	PA - 80.00%	360	01-Dec-2006
2000400806 2	212,800.00	212,733.50	01-Nov-2008	7.500%	FL - 80.00%	360	01-Dec-2006
2000400831 1	52,250.00	50,560.72	01-Oct-2010	11.950%	KS - 95.00%	360	01-Dec-2006
2000400832 2	201,000.00	194,530.85	01-Apr-2009	9.100%	FL - 78.82%	360	01-Dec-2006
2000400853 2	960,000.00	959,666.00	01-Jul-2007	8.350%	NV - 80.00%	360	01-Dec-2006
2000400858 1	72,000.00	70,429.63	01-Jun-2009	8.990%	OH - 100.00%	360	01-Dec-2006
2000400864 2	317,560.00	317,560.00	01-Jan-2011	3.750%	WA - 80.00%	360	01-Dec-2006
2000400877 2	160,000.00	157,251.48	01-Nov-2008	7.990%	SC - 80.00%	360	01-Dec-2006
2000400887 2	203,512.00	199,985.43	01-Sep-2010	8.450%	NC - 80.00%	360	01-Dec-2006
2000400890 1	283,500.00	276,035.15	01-Sep-2007	9.350%	NJ - 90.00%	360	01-Dec-2006
2000400900 1	369,000.00	365,713.03	01-Dec-2008	7.650%	MD - 90.00%	360	01-Dec-2006
2000400901 1	133,600.00	131,968.35	01-Nov-2008	8.450%	FL - 80.00%	360	01-Dec-2006
2000400904 2	420,000.00	414,445.67	01-Feb-2009	8.700%	NJ - 80.00%	360	01-Dec-2006
2000400913 2	314,100.00	311,238.61	01-Jan-2008	9.600%	NJ - 90.00%	360	01-Dec-2006
2000400921 1	152,000.00	166,229.29	01-Mar-2010	3.775%	PA - 100.00%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000400931 2	232,750.00	227,791.37	01-Feb-2011	6.000%	FL - 95.00%	360	01-Dec-2006
2000400935 2	147,250.00	142,945.87	01-Dec-2008	8.750%	FL - 95.00%	360	01-Dec-2006
2000400938 1	93,985.00	91,686.29	01-Oct-2009	6.875%	TX - 95.00%	360	01-Nov-2006
2000400949 2	169,520.00	163,475.15	01-Feb-2009	7.600%	FL - 80.00%	360	01-Dec-2006
2000400950 1	101,000.00	95,402.80	01-Aug-2009	6.000%	NY - 78.91%	360	01-Dec-2006
2000400951 2	472,500.00	458,016.67	01-Nov-2006	9.150%	NY - 90.00%	360	01-Dec-2006
2000400956 1	163,200.00	163,200.00	01-Mar-2008	8.050%	FL - 69.45%	360	01-Dec-2006
2000400978 1	71,250.00	68,874.84	01-Jul-2009	8.850%	OH - 95.00%	360	01-Dec-2006
2000400983 1	68,200.00	54,459.07	01-Dec-2010	7.650%	CT - 59.30%	180	01-Dec-2006
2000401008 1	245,000.00	238,694.59	01-Feb-2008	9.450%	MD - 67.12%	360	01-Dec-2006
2000401024 1	116,100.00	113,859.84	01-Jun-2009	7.250%	SC - 90.00%	360	01-Dec-2006
2000401033 2	283,900.00	276,266.12	01-Oct-2010	10.990%	PA - 85.00%	360	01-Dec-2006
2000401036 1	318,750.00	309,555.13	01-Apr-2007	8.700%	FL - 85.00%	360	01-Dec-2006
2000401043 1	75,600.00	74,307.49	01-Feb-2010	8.250%	FL - 78.75%	360	01-Dec-2006
2000401052 2	375,000.00	357,894.37	01-Sep-2008	7.600%	PA - 75.00%	360	01-Dec-2006
2000401064 2	120,000.00	118,544.67	01-Jan-2010	8.300%	FL - 80.00%	360	01-Dec-2006
2000401087 1	150,000.00	148,771.52	01-Aug-2007	9.990%	FL - 47.62%	360	01-Dec-2006
2000401095 1	110,400.00	108,321.70	01-Jun-2008	8.990%	FL - 80.00%	360	01-Dec-2006
2000401107 1	143,000.00	141,385.92	01-Apr-2009	6.050%	FL - 74.79%	360	01-Dec-2006
2000401126 1	114,300.00	136,799.59	01-Jul-2010	3.750%	MI - 90.00%	360	01-Dec-2006
2000401129 2	357,100.00	357,026.40	01-Dec-2009	2.500%	FL - 94.99%	360	01-Dec-2006
2000401131 1	134,400.00	134,400.00	01-Jun-2009	8.300%	WA - 80.00%	360	01-Dec-2006
2000401139 2	500,000.00	476,426.74	01-Aug-2009	6.000%	NJ - 94.70%	360	01-Dec-2006
2000401150 1	200,000.00	234,916.12	01-Jul-2010	7.350%	CA - 74.07%	360	01-Dec-2006
2000401157 1	150,300.00	146,774.28	01-Dec-2007	9.990%	ME - 90.00%	360	01-Dec-2006
2000401177 2	220,500.00	219,902.78	01-Oct-2008	8.000%	CT - 90.00%	360	01-Dec-2006
2000401185 2	177,600.00	168,399.92	01-Sep-2010	7.250%	CO - 80.00%	360	01-Dec-2006
2000401197 1	146,700.00	145,159.41	01-Jan-2009	9.650%	LA - 90.00%	360	01-Dec-2006
2000401203 2	121,500.00	120,619.87	01-Jun-2007	10.500%	FL - 90.00%	360	01-Dec-2006
2000401206 1	104,000.00	101,995.76	01-Aug-2009	9.100%	FL - 75.36%	360	01-Dec-2006
2000401211 1	280,000.00	271,355.72	01-Aug-2010	9.990%	PA - 80.00%	360	01-Dec-2006
2000401233 1	114,750.00	109,129.93	01-Aug-2009	6.125%	FL - 78.60%	360	01-Dec-2006
2000401240 1	50,000.00	49,086.45	01-Aug-2009	9.400%	WI - 54.35%	360	01-Dec-2006
2000401247 2	212,000.00	208,027.10	01-Dec-2009	11.400%	PA - 80.00%	360	01-Dec-2006
2000401249 1	157,500.00	157,391.08	01-Jun-2008	8.300%	FL - 90.00%	360	01-Dec-2006
2000401257 1	315,000.00	306,452.82	01-Apr-2008	7.275%	FL - 60.00%	360	01-Dec-2006
2000401263 1	75,100.00	72,254.95	01-May-2008	8.225%	FL - 41.26%	360	01-Dec-2006
2000401264 1	89,250.00	84,192.97	01-Oct-2010	9.100%	MI - 85.00%	360	01-Dec-2006
2000401265 2	135,000.00	131,630.31	01-Feb-2008	7.550%	FL - 90.00%	360	01-Dec-2006
2000401279 2	444,600.00	443,962.28	01-Mar-2011	7.850%	CT - 78.00%	360	01-Dec-2006
2000401283 2	237,650.00	229,489.14	01-Sep-2010	2.000%	FL - 70.00%	360	01-Dec-2006
2000401300 1	130,000.00	126,113.34	01-Sep-2008	9.250%	FL - 50.58%	360	01-Dec-2006
2000401307 1	100,000.00	96,771.98	01-Mar-2010	7.375%	IN - 100.00%	360	01-Nov-2006
2000401313 1	299,250.00	297,599.93	01-Nov-2010	8.650%	VA - 95.00%	360	01-Dec-2006
2000401318 2	450,000.00	433,680.11	01-Oct-2008	7.600%	FL - 53.76%	360	01-Dec-2006
2000401321 2	62,400.00	59,914.46	01-May-2009	7.400%	OH - 80.00%	360	01-Dec-2006
2000401322 1	101,600.00	98,524.54	01-Apr-2008	8.750%	IL - 80.00%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000401335 2	148,000.00	141,502.00	01-Jul-2010	3.375%	FL - 80.00%	360	01-Dec-2006
2000401342 1	91,000.00	92,176.96	01-Aug-2010	8.115%	KY - 75.83%	360	01-Dec-2006
2000401347 2	147,250.00	143,924.35	01-Feb-2009	10.850%	NC - 95.00%	360	01-Dec-2006
2000401362 1	316,000.00	311,746.24	01-Mar-2008	5.875%	FL - 80.00%	360	01-Dec-2006
2000401374 2	250,000.00	243,605.84	01-Feb-2008	7.000%	FL - 81.97%	360	01-Dec-2006
2000401413 1	67,500.00	65,694.88	01-Jan-2009	9.150%	SC - 90.00%	360	01-Dec-2006
2000401427 1	151,920.00	146,713.23	01-Dec-2007	7.750%	FL - 80.00%	360	01-Dec-2006
2000401428 2	170,129.60	170,129.60	01-May-2010	8.650%	FL - 80.00%	360	01-Dec-2006
2000401452 1	311,400.00	305,603.21	01-Feb-2008	9.100%	FL - 90.00%	360	01-Dec-2006
2000401459 1	260,000.00	256,484.70	01-Mar-2009	10.700%	FL - 77.61%	360	01-Dec-2006
2000401461 1	150,000.00	148,026.22	01-Sep-2009	6.250%	FL - 41.67%	360	01-Dec-2006
2000401469 2	146,400.00	142,264.15	01-Feb-2008	8.600%	FL - 80.00%	360	01-Dec-2006
2000401472 1	134,200.00	129,896.20	01-May-2009	8.500%	MO - 83.88%	360	01-Dec-2006
2000401477 1	144,200.00	142,520.35	01-Aug-2010	2.625%	AZ - 70.00%	360	01-Dec-2006
2000401480 1	157,600.00	153,541.30	01-Sep-2007	9.900%	FL - 80.00%	360	01-Dec-2006
2000401493 2	156,560.00	154,171.70	01-Oct-2007	9.600%	FL - 100.00%	360	01-Dec-2006
2000401502 1	152,000.00	148,852.61	01-Oct-2010	7.990%	FL - 80.00%	360	01-Dec-2006
2000401503 1	206,550.00	204,487.75	01-Feb-2009	9.350%	FL - 85.00%	360	01-Dec-2006
2000401516 1	175,500.00	169,998.21	01-Jan-2009	7.100%	FL - 65.00%	360	01-Dec-2006
2000401526 1	260,000.00	253,709.79	01-Dec-2008	9.800%	FL - 65.82%	360	01-Dec-2006
2000401554 1	187,000.00	180,402.37	01-Jun-2009	7.000%	PA - 85.00%	360	01-Dec-2006
2000401557 1	88,500.00	84,059.64	01-Apr-2010	1.750%	FL - 75.00%	360	01-Dec-2006
2000401558 1	92,700.00	89,562.72	01-Jul-2010	8.650%	IL - 89.14%	360	01-Dec-2006
2000401560 2	156,000.00	149,958.83	01-Jan-2010	8.750%	MS - 80.00%	360	01-Dec-2006
2000401577 2	122,400.00	119,987.86	01-Mar-2010	7.800%	SC - 80.00%	360	01-Dec-2006
2000401579 2	121,500.00	117,203.19	01-Sep-2010	9.650%	FL - 90.00%	360	01-Dec-2006
2000401580 2	65,000.00	63,573.23	01-Jul-2009	9.150%	IN - 100.00%	360	01-Dec-2006
2000401588 1	191,900.00	188,773.98	01-Apr-2008	9.750%	FL - 95.00%	360	01-Dec-2006
2000401604 1	65,000.00	63,225.57	01-Jul-2010	11.150%	NC - 70.65%	360	01-Dec-2006
2000401636 1	237,500.00	258,633.72	01-Jul-2010	6.125%	FL - 63.33%	360	01-Dec-2006
2000401659 1	140,000.00	137,305.14	01-Jan-2008	10.990%	CT - 70.00%	360	01-Dec-2006
2000401662 2	636,000.00	627,537.19	01-Feb-2008	8.800%	NJ - 80.00%	360	01-Dec-2006
2000401664 1	153,900.00	151,347.61	01-Oct-2008	7.990%	FL - 68.40%	360	01-Dec-2006
2000401675 1	88,000.00	84,384.73	01-Sep-2009	8.550%	LA - 74.58%	360	01-Dec-2006
2000401680 1	350,200.00	348,051.08	01-Feb-2008	9.500%	FL - 85.00%	360	01-Dec-2006
2000401685 2	981,000.00	957,887.45	01-Sep-2007	9.900%	FL - 90.00%	360	01-Dec-2006
2000401691 1	104,400.00	99,030.84	01-Jul-2010	9.350%	TX - 94.05%	360	01-Dec-2006
2000401703 1	202,500.00	194,645.98	01-Jan-2010	7.125%	FL - 75.00%	360	01-Dec-2006
2000401705 2	151,719.00	151,586.22	01-Oct-2009	8.350%	IL - 80.00%	360	01-Dec-2006
2000401706 2	232,750.00	229,134.39	01-Sep-2008	9.750%	FL - 95.00%	360	01-Dec-2006
2000401715 2	107,000.00	103,961.24	01-Dec-2007	8.990%	NY - 68.59%	360	01-Dec-2006
2000401753 2	106,200.00	108,062.58	01-Aug-2010	6.050%	SC - 90.00%	360	01-Dec-2006
2000401767 1	108,000.00	100,628.50	01-Mar-2010	3.000%	FL - 80.00%	360	01-Dec-2006
2000401769 1	200,000.00	193,156.26	01-Jun-2010	7.850%	FL - 80.00%	360	01-Dec-2006
2000401791 2	100,400.00	95,507.46	01-Jul-2009	3.000%	FL - 82.30%	360	01-Dec-2006
2000401798 2	459,200.00	452,405.46	01-Feb-2008	8.350%	NY - 80.00%	360	01-Dec-2006
2000401803 2	127,680.00	124,736.58	01-Dec-2010	7.750%	FL - 57.00%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000401815 2	81,000.00	79,794.41	01-Apr-2009	9.990%	OH - 100.00%	360	01-Dec-2006
2000401834 1	178,500.00	177,232.36	01-Jul-2008	8.990%	FL - 85.00%	360	01-Dec-2006
2000401847 1	135,000.00	131,183.47	01-Mar-2008	8.800%	FL - 75.00%	360	01-Dec-2006
2000401878 1	326,250.00	316,097.80	01-Jul-2008	8.600%	NY - 75.00%	360	01-Dec-2006
2000401881 2	294,100.00	294,100.00	01-Mar-2008	8.150%	FL - 85.00%	360	01-Dec-2006
2000401892 2	228,600.00	222,071.11	01-Jan-2008	8.950%	FL - 90.00%	360	01-Dec-2006
2000401893 2	100,000.00	96,841.32	01-Mar-2008	9.250%	FL - 59.17%	360	01-Dec-2006
2000401894 1	155,000.00	151,494.88	01-Sep-2009	10.050%	FL - 53.45%	360	01-Dec-2006
2000401906 2	101,600.00	98,493.84	01-Oct-2007	8.700%	NC - 80.00%	360	01-Dec-2006
2000401919 2	200,000.00	194,022.65	01-Feb-2009	9.650%	DE - 100.00%	360	01-Dec-2006
2000401927 1	191,700.00	183,153.10	01-Apr-2010	7.250%	NY - 78.25%	360	01-Nov-2006
2000401936 1	344,000.00	335,034.88	01-Jul-2008	8.550%	FL - 80.00%	360	01-Dec-2006
2000401938 1	135,000.00	133,392.60	01-Jan-2007	10.100%	FL - 90.00%	360	01-Dec-2006
2000401942 1	277,950.00	274,431.45	01-Oct-2007	9.950%	FL - 85.00%	360	01-Dec-2006
2000401946 1	212,500.00	209,657.03	01-Apr-2008	8.650%	FL - 85.00%	360	01-Dec-2006
2000401953 1	308,750.00	303,345.00	01-Mar-2008	5.750%	NY - 95.00%	360	01-Dec-2006
2000401959 2	337,500.00	351,241.04	01-Mar-2010	2.000%	NJ - 90.00%	360	01-Dec-2006
2000401982 2	204,000.00	195,273.67	01-Mar-2011	2.750%	IL - 85.00%	360	01-Dec-2006
2000401986 1	92,160.00	88,475.85	01-Dec-2008	8.700%	PA - 72.00%	360	01-Dec-2006
2000402012 2	152,000.00	150,648.66	01-Aug-2008	8.550%	FL - 80.00%	360	01-Dec-2006
2000402016 1	138,000.00	133,658.04	01-Mar-2010	9.990%	IN - 100.00%	360	01-Dec-2006
2000402054 1	144,810.00	141,695.03	01-Mar-2009	9.350%	SC - 90.00%	360	01-Dec-2006
2000402081 2	319,920.00	313,506.12	01-Mar-2010	4.990%	FL - 80.00%	360	01-Dec-2006
2000402087 1	170,000.00	140,445.66	01-Nov-2010	2.000%	FL - 56.67%	360	01-Dec-2006
2000402088 1	176,640.00	173,359.83	01-Jul-2009	9.850%	FL - 80.00%	360	01-Dec-2006
2000402092 2	432,000.00	432,000.00	01-Sep-2008	7.500%	CA - 90.00%	360	01-Dec-2006
2000402107 2	128,250.00	126,005.73	01-Aug-2008	7.150%	GA - 95.00%	360	01-Dec-2006
2000402138 2	423,000.00	417,109.16	01-Oct-2007	8.200%	NY - 90.00%	360	01-Dec-2006
2000402151 1	228,000.00	226,903.12	01-Oct-2008	8.000%	FL - 95.00%	360	01-Dec-2006
2000402153 2	166,410.00	160,037.96	01-Jul-2010	8.950%	FL - 90.00%	360	01-Dec-2006
2000402155 2	332,400.00	325,699.85	01-Sep-2008	7.150%	FL - 80.00%	360	01-Dec-2006
2000402158 2	208,000.00	203,118.93	01-Feb-2009	6.000%	FL - 80.00%	360	01-Dec-2006
2000402163 1	175,655.00	170,128.16	01-Sep-2010	9.990%	PA - 95.00%	360	01-Dec-2006
2000402172 2	173,600.00	173,600.00	01-Nov-2009	7.350%	FL - 80.00%	360	01-Dec-2006
2000402179 1	400,000.00	384,304.74	01-Nov-2008	7.000%	FL - 65.04%	360	01-Dec-2006
2000402191 1	211,000.00	207,883.08	01-Dec-2010	9.100%	CT - 80.00%	360	01-Dec-2006
2000402210 1	95,000.00	91,332.42	01-Aug-2009	6.350%	FL - 73.08%	360	01-Dec-2006
2000402245 1	177,000.00	175,596.34	01-Feb-2008	8.800%	FL - 94.15%	360	01-Dec-2006
2000402252 1	236,000.00	228,288.91	01-Feb-2010	8.100%	FL - 84.89%	360	01-Oct-2006
2000402265 2	178,500.00	173,790.95	01-Oct-2008	7.750%	FL - 85.00%	360	01-Dec-2006
2000402274 1	133,000.00	128,974.20	01-May-2009	8.950%	FL - 68.21%	360	01-Nov-2006
2000402276 1	140,000.00	137,403.00	01-Oct-2008	9.300%	FL - 70.00%	360	01-Nov-2006
2000402284 1	229,500.00	222,621.12	01-Apr-2009	9.510%	FL - 85.00%	360	01-Nov-2006
2000402285 1	231,000.00	226,413.74	01-Jul-2007	7.750%	FL - 68.96%	360	01-Dec-2006
2000402290 1	134,000.00	127,403.05	01-May-2008	7.750%	FL - 65.05%	360	01-Nov-2006
2000402301 2	718,200.00	682,467.26	01-Oct-2010	7.480%	FL - 90.00%	360	01-Dec-2006
2000402302 1	149,000.00	169,651.49	01-Apr-2010	3.500%	FL - 78.42%	360	01-Dec-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000403123 1	336,000.00	335,990.00	01-Jul-2008	7.500%	FL - 76.36%	360	01-Oct-2006
2000386793 2	45,900.00	42,377.80	01-Dec-2009	9.500%	MT - 85.00%	360	01-Jul-2001
2000387360 2	98,940.00	91,207.34	01-Nov-2009	10.375%	TN - 97.00%	180	01-Mar-2002
2000380795 2	530,000.00	512,564.59	01-Jul-2009	8.000%	NJ - 89.98%	360	01-Aug-2006
2000381119 1	360,000.00	351,159.46	01-Feb-2009	10.800%	MA - 90.00%	360	01-Sep-2006
2000396367 1	77,850.00	76,108.95	01-Sep-2010	10.900%	MO - 90.00%	360	01-Oct-2006
2000396893 2	94,000.00	92,468.57	01-Jan-2009	8.450%	FL - 80.00%	360	01-Oct-2006
2000397058 1	228,000.00	222,190.27	01-Jan-2007	10.100%	NJ - 80.00%	360	01-Nov-2006
2000397731 2	603,000.00	598,631.56	01-Nov-2007	7.125%	NY - 90.00%	360	01-Oct-2006
2000398368 2	450,000.00	443,544.96	01-Jul-2007	8.000%	NY - 90.00%	360	01-Nov-2006
2000398457 1	220,000.00	217,976.50	01-Oct-2006	8.250%	FL - 80.00%	360	01-Nov-2006
2000398469 1	76,500.00	79,215.70	01-Jul-2010	2.375%	MI - 85.00%	360	01-Nov-2006
2000398652 2	220,000.00	214,065.05	01-Aug-2008	9.400%	NJ - 80.00%	360	01-Nov-2006
2000399104 1	67,500.00	66,810.96	01-Dec-2007	7.990%	MO - 75.00%	360	01-Nov-2006
2000399536 1	99,000.00	95,832.89	01-Nov-2009	10.350%	MS - 90.00%	360	01-Nov-2006
2000399918 1	197,812.00	191,457.87	01-Apr-2008	7.900%	FL - 42.36%	360	01-Dec-2006
2000401478 1	161,500.00	157,999.71	01-Sep-2009	9.350%	MN - 85.00%	360	01-Dec-2006
2000402325 2	596,000.00	514,536.07	01-Dec-2010	7.100%	CA - 74.97%	360	01-Dec-2006
2000402326 2	210,800.00	198,770.20	01-Oct-2010	3.375%	PA - 85.00%	360	01-Dec-2006
2000402327 2	76,500.00	64,499.00	01-Sep-2010	9.250%	NY - 90.00%	180	01-Dec-2006
2000402334 1	181,450.00	177,028.01	01-Mar-2008	9.700%	FL - 95.00%	360	01-Dec-2006
2000402355 2	140,250.00	138,466.51	01-Jul-2007	8.000%	FL - 85.00%	360	01-Dec-2006
2000402363 1	108,000.00	104,637.15	01-Mar-2009	6.325%	FL - 90.00%	360	01-Dec-2006
2000402371 1	270,900.00	267,580.62	01-Oct-2008	10.450%	MA - 70.00%	360	01-Dec-2006
2000402382 1	115,850.00	112,072.39	01-May-2009	8.800%	FL - 70.00%	360	01-Dec-2006
2000402384 2	166,400.00	157,546.79	01-Oct-2010	7.800%	MN - 80.00%	360	01-Dec-2006
2000402396 2	312,000.00	308,774.67	01-Oct-2007	7.650%	FL - 80.00%	360	01-Dec-2006
2000402409 2	160,000.00	155,743.65	01-Sep-2009	9.990%	NC - 74.77%	360	01-Dec-2006
2000402410 2	77,900.00	81,422.73	01-Aug-2010	7.500%	FL - 95.00%	360	01-Dec-2006
2000402411 1	182,000.00	188,999.92	01-Jul-2010	2.000%	FL - 91.00%	360	01-Dec-2006
2000402429 1	132,000.00	128,978.41	01-Apr-2007	10.250%	PA - 80.00%	360	01-Dec-2006
2000402447 2	135,000.00	130,173.06	01-Mar-2010	9.600%	SC - 90.00%	360	01-Dec-2006
2000402458 1	280,000.00	304,752.87	01-Nov-2010	2.000%	CA - 79.55%	360	01-Dec-2006
2000402473 2	143,000.00	141,896.25	01-Mar-2007	12.000%	FL - 100.00%	180	01-Dec-2006
2000402474 2	572,000.00	567,337.88	01-Mar-2007	8.650%	FL - 80.00%	360	01-Dec-2006
2000402492 2	181,678.00	176,498.36	01-Jan-2010	9.900%	FL - 90.00%	360	01-Jan-2007
2000402495 2	436,500.00	433,022.21	01-Feb-2007	10.100%	NY - 90.00%	360	01-Dec-2006
2000402499 1	222,188.00	207,987.36	01-Sep-2010	8.600%	FL - 98.75%	360	01-Dec-2006
2000402510 2	99,000.00	98,687.82	01-May-2008	10.950%	FL - 90.00%	360	01-Dec-2006
2000402526 2	220,500.00	216,143.39	01-Jun-2008	11.400%	VA - 90.00%	360	01-Dec-2006
2000402534 1	92,700.00	90,485.06	01-Aug-2007	9.900%	IN - 90.00%	360	01-Dec-2006
2000402557 2	220,000.00	219,929.95	01-Apr-2008	7.500%	FL - 80.00%	360	01-Dec-2006
2000402584 1	190,000.00	183,737.57	01-Mar-2010	9.900%	SC - 95.00%	360	01-Jan-2007
2000402587 1	84,750.00	81,506.94	01-Mar-2010	8.850%	NC - 75.00%	360	01-Dec-2006
2000402615 1	275,500.00	272,155.92	01-Aug-2009	8.175%	FL - 95.00%	360	01-Dec-2006
2000402627 1	50,400.00	48,547.76	01-May-2009	8.900%	IN - 78.75%	360	01-Dec-2006
2000402636 1	83,100.00	80,349.45	01-Dec-2008	6.375%	NY - 94.97%	360	01-Dec-2006

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000402663 1	108,000.00	106,319.83	01-Jun-2009	8.500%	MI - 100.00%	360	01-Dec-2006
2000402691 2	124,925.00	121,964.46	01-Jan-2008	7.000%	NC - 95.00%	360	01-Dec-2006
2000402703 1	147,750.00	157,777.36	01-Feb-2010	2.000%	NJ - 82.08%	360	01-Sep-2006
2000402716 2	96,000.00	92,329.47	01-May-2010	7.990%	FL - 80.00%	360	01-Jan-2007
2000402726 1	202,500.00	201,268.74	01-Nov-2007	9.550%	FL - 90.00%	360	01-Dec-2006
2000402753 2	251,200.00	246,433.76	01-Aug-2008	6.750%	FL - 80.00%	360	01-Jan-2007
2000402759 2	222,750.00	211,122.26	01-Aug-2010	7.250%	FL - 75.00%	360	01-Dec-2006
2000402775 1	140,600.00	135,120.06	01-May-2010	6.000%	NY - 95.00%	360	01-Dec-2006
2000402804 2	118,400.00	112,167.41	01-Mar-2009	6.000%	KY - 80.00%	360	01-Dec-2006
2000402811 1	247,500.00	243,336.46	01-Jul-2010	4.450%	MI - 90.00%	360	01-Dec-2006
2000402813 1	159,600.00	160,290.78	01-Oct-2010	6.375%	FL - 93.88%	360	01-Dec-2006
2000402814 2	152,910.00	149,056.60	01-Aug-2009	10.275%	SC - 90.00%	360	01-Dec-2006
2000402820 2	99,450.00	97,520.75	01-May-2009	8.000%	MO - 85.00%	360	01-May-2006
2000402822 1	57,600.00	55,356.14	01-Nov-2007	8.000%	SC - 90.00%	360	01-May-2006
2000402831 1	74,000.00	70,980.54	01-Oct-2009	8.000%	MS - 100.00%	360	01-Jan-2007
2000402877 1	178,500.00	175,687.13	01-May-2008	9.750%	FL - 85.00%	360	01-Dec-2006
2000402893 2	298,400.00	288,546.69	01-Oct-2007	8.100%	CA - 80.00%	360	01-Dec-2006
2000402909 1	117,000.00	112,258.44	01-Feb-2009	8.750%	OH - 90.00%	360	01-Dec-2006
2000402926 2	252,000.00	240,377.88	01-Oct-2010	7.800%	FL - 90.00%	360	01-Jan-2007
2000402938 2	106,000.00	104,188.86	01-Sep-2010	8.250%	AZ - 75.71%	360	01-Dec-2006
2000402939 1	95,000.00	90,940.09	01-Jun-2010	7.500%	GA - 100.00%	360	01-Dec-2006
2000402940 2	247,000.00	246,994.72	01-May-2007	8.950%	AZ - 95.00%	360	01-Dec-2006
2000402959 2	560,500.00	560,500.00	01-May-2008	8.550%	NY - 95.00%	360	01-Jan-2007
2000402973 1	75,000.00	72,219.16	01-Jun-2009	8.990%	PA - 62.50%	360	01-Jan-2007
2000402975 2	192,000.00	191,999.59	01-Jul-2009	2.000%	FL - 80.00%	360	01-Dec-2006
2000403017 2	248,000.00	239,159.93	01-Sep-2009	8.150%	FL - 80.00%	360	01-Jan-2007
2000403036 1	285,000.00	294,464.62	01-Apr-2010	2.250%	TX - 75.00%	360	01-Dec-2006
2000403047 1	140,000.00	136,567.89	01-Nov-2007	10.300%	TX - 80.00%	360	01-Jan-2007
2000403048 1	244,000.00	235,919.63	01-Aug-2009	8.900%	CT - 76.73%	360	01-Dec-2006
2000403052 2	141,300.00	136,047.28	01-Jul-2010	8.990%	LA - 90.00%	360	01-Jan-2007
2000403077 2	97,930.00	130,921.44	01-Oct-2010	4.500%	WA - 70.00%	360	01-Dec-2006
2000403083 2	332,000.00	325,775.49	01-Jul-2007	8.900%	FL - 80.00%	360	01-Dec-2006
2000403097 1	86,000.00	83,938.18	01-Sep-2009	9.990%	AZ - 100.00%	360	01-Dec-2006
2000403102 1	396,000.00	392,005.61	01-May-2008	9.200%	FL - 88.00%	360	01-Jan-2007
2000403115 2	186,000.00	173,241.34	01-Jun-2010	3.000%	MS - 80.00%	360	01-Dec-2006
2000403143 2	160,000.00	156,766.33	01-May-2008	11.350%	NC - 80.00%	360	01-Jan-2007
2000403148 2	120,000.00	118,040.77	01-Mar-2010	5.375%		360	01-Jan-2007
2000403151 1	370,500.00	369,914.49	01-Sep-2008	9.100%	NY - 95.00%	360	01-Dec-2006
2000403166 1	72,000.00	69,183.43	01-May-2010	8.700%	IN - 90.00%	360	01-Jan-2007
2000403180 1	395,000.00	383,521.64	01-May-2008	7.125%	MA - 74.81%	360	01-Dec-2006
2000403184 1	120,000.00	117,264.49	01-Nov-2007	7.875%	FL - 75.00%	360	01-Dec-2006
2000403212 1	158,400.00	153,705.75	01-Sep-2007	8.950%	FL - 90.00%	360	01-Dec-2006
2000403214 1	146,700.00	143,087.99	01-Dec-2008	9.800%	GA - 90.00%	360	01-Dec-2006
2000403234 1	106,250.00	103,212.54	01-Mar-2009	9.500%	OH - 85.00%	360	01-Jan-2007
2000403242 1	173,250.00	170,735.86	01-Sep-2008	8.400%	FL - 75.00%	360	01-Dec-2006
2000403256 2	410,946.00	398,963.88	01-Apr-2008	9.145%	FL - 99.74%	360	01-Dec-2006
2000403267 2	312,000.00	306,416.61	01-Jul-2008	8.100%	FL - 80.00%	360	01-Jan-2007

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000403282 1	210,000.00	198,781.33	01-Sep-2010	5.000%	GA - 83.33%	360	01-Dec-2006
2000403292 2	224,000.00	220,204.82	01-Dec-2006	7.900%	FL - 80.00%	360	01-Jan-2007
2000403296 1	72,000.00	68,891.72	01-Nov-2010	6.500%	SC - 80.00%	360	01-Dec-2006
2000403314 2	136,000.00	132,105.84	01-Jul-2008	9.025%	NJ - 80.00%	360	01-Dec-2006
2000403325 1	135,000.00	145,484.82	01-Dec-2010	7.125%	VT - 90.00%	360	01-Dec-2006
2000403330 2	227,700.00	226,442.52	01-Aug-2007	9.900%	FL - 90.00%	360	01-Jan-2007
2000403335 2	247,000.00	245,924.45	01-May-2008	9.990%	NJ - 95.00%	360	01-Dec-2006
2000403382 2	276,000.00	263,239.24	01-Jan-2010	1.945%	FL - 80.00%	360	01-Jan-2007
2000403384 1	198,000.00	191,585.99	01-Sep-2010	9.350%	FL - 86.09%	360	01-Jan-2007
2000403398 2	396,370.00	390,851.08	01-Jul-2009	7.990%	FL - 90.00%	360	01-Jan-2007
2000403409 1	159,505.00	159,499.95	01-Aug-2008	9.150%	FL - 95.00%	360	01-Jan-2007
2000403418 2	367,000.00	359,943.81	01-Apr-2009	5.750%	CT - 69.91%	360	01-Dec-2006
2000403425 2	161,670.00	156,980.71	01-Oct-2009	10.300%	VA - 85.00%	360	01-Jan-2007
2000403427 1	340,000.00	339,840.00	01-Sep-2007	5.250%	FL - 80.00%	360	01-Jan-2007
2000403428 1	153,000.00	148,916.96	01-Mar-2009	9.990%	PA - 87.93%	360	01-Dec-2006
2000403430 1	152,000.00	147,483.20	01-May-2008	9.200%	VA - 84.44%	360	01-Jan-2007
2000403454 2	316,504.00	316,465.37	01-Oct-2009	6.800%	NV - 80.00%	360	01-Jan-2007
2000403459 1	145,000.00	137,692.78	01-Nov-2010	7.300%	FL - 60.17%	360	01-Jan-2007
2000403462 1	76,000.00	74,820.15	01-Jul-2009	9.700%	FL - 100.00%	360	01-Dec-2006
2000403463 2	59,360.00	55,991.84	01-Nov-2010	6.375%	PA - 100.00%	360	01-Oct-2006
2000403481 2	76,100.00	72,254.86	01-Nov-2010	5.625%	MI - 72.48%	360	01-Dec-2006
2000403505 2	134,705.00	132,738.28	01-Jan-2009	7.900%	FL - 80.00%	360	01-Jan-2007
2000403523 2	508,000.00	508,000.00	01-Jul-2007	5.375%	NJ - 77.91%	360	01-Dec-2006
2000403529 1	287,000.00	281,405.83	01-Apr-2009	6.500%	FL - 59.79%	360	01-Dec-2006
2000403530 1	79,600.00	76,107.23	01-Jul-2008	4.875%	GA - 80.00%	360	01-Dec-2006
2000403590 2	467,200.00	467,200.00	01-Sep-2008	7.975%	FL - 80.00%	360	01-Jan-2007
2000403604 2	117,000.00	115,172.43	01-May-2008	9.800%	FL - 90.00%	360	01-Jan-2007
2000403613 1	157,000.00	150,091.25	01-May-2010	8.050%	SC - 100.00%	360	01-Jan-2007
2000403618 1	131,120.00	131,120.00	01-Nov-2008	6.900%	FL - 80.00%	360	01-Jan-2007
2000403621 2	224,000.00	220,900.15	01-Oct-2008	8.100%	FL - 80.00%	360	01-Jan-2007
2000403626 2	570,000.00	552,163.32	01-Sep-2008	9.900%	FL - 64.77%	360	01-Jan-2007
2000403627 2	152,000.00	151,953.77	01-Oct-2009	7.300%	CA - 53.33%	360	01-Jan-2007
2000403663 2	170,000.00	167,337.19	01-Dec-2007	7.000%	MD - 42.50%	360	01-Dec-2006
2000403667 1	305,000.00	284,809.08	01-Jul-2010	4.000%	NY - 73.49%	360	01-Dec-2006
2000403673 2	278,640.00	274,418.58	01-Feb-2008	8.150%		360	01-Jan-2007
2000403675 2	570,000.00	562,579.84	01-Apr-2009	8.790%	AZ - 95.00%	360	01-Jan-2007
2000403678 1	185,000.00	176,124.45	01-Aug-2009	1.750%	FL - 89.37%	360	01-Nov-2006
2000403680 1	146,300.00	144,232.62	01-Jun-2009	8.400%	AZ - 70.00%	360	01-Jan-2007
2000403694 2	142,800.00	170,931.86	01-Dec-2009	2.000%	FL - 85.00%	360	01-Dec-2006
2000403713 1	403,200.00	400,178.04	01-Oct-2007	8.700%	FL - 84.00%	360	01-Dec-2006
2000403714 2	149,500.00	143,094.08	01-Jul-2010	6.250%	OH - 100.00%	360	01-Jan-2007
2000403718 1	285,000.00	282,282.16	01-Jul-2008	7.720%	CA - 79.17%	360	01-Jan-2007
2000403728 2	174,250.00	167,622.92	01-Jan-2010	8.100%	MS - 85.00%	360	01-Dec-2006
2000403735 2	358,200.00	351,484.53	01-Nov-2007	8.750%	FL - 90.00%	360	01-Jan-2007
2000403739 1	92,880.00	91,776.98	01-Dec-2007	11.150%	FL - 90.00%	360	01-Jan-2007
2000403742 1	80,000.00	77,687.41	01-Jun-2009	8.300%	KY - 91.95%	360	01-Jan-2007
2000403743 1	155,000.00	159,071.56	01-Apr-2010	2.500%	FL - 52.54%	360	01-Jan-2007

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000403754 2	212,000.00	207,602.96	01-Jan-2007	8.350%	FL - 80.00%	360	01-Jan-2007
2000403758 1	138,750.00	133,752.28	01-Nov-2009	6.000%	FL - 75.00%	360	01-Jan-2007
2000403770 1	170,000.00	164,104.17	01-Dec-2008	8.200%	FL - 85.00%	360	01-Jan-2007
2000403801 1	215,910.00	213,069.07	01-Aug-2008	10.650%	FL - 90.00%	360	01-Jan-2007
2000403840 2	256,500.00	254,444.37	01-Aug-2008	8.500%	FL - 90.00%	360	01-Jan-2007
2000403841 1	150,000.00	144,609.00	01-Sep-2009	8.550%	VA - 49.34%	360	01-Jan-2007
2000403889 2	149,520.00	149,520.00	01-Mar-2009	7.750%	FL - 80.00%	360	01-Jan-2007
2000403892 1	77,900.00	76,703.61	01-Aug-2009	10.250%	FL - 95.00%	360	01-Jan-2007
2000403900 2	200,000.00	200,000.00	01-Aug-2008	7.700%	FL - 80.00%	360	01-Jan-2007
2000403910 1	96,000.00	95,502.85	01-Jan-2008	9.990%	FL - 80.00%	360	01-Jan-2007
2000403912 1	90,000.00	87,819.94	01-Jul-2008	9.700%	FL - 73.17%	360	01-Jan-2007
2000403945 1	153,000.00	149,523.11	01-Aug-2009	1.750%	FL - 90.00%	360	01-Jan-2007
2000403954 1	204,000.00	204,000.00	01-May-2010	4.000%	IL - 85.00%	360	01-Jan-2007
2000403977 2	204,000.00	204,000.00	01-May-2009	7.900%	FL - 80.00%	360	01-Jan-2007
2000404001 2	592,500.00	592,500.00	01-Oct-2007	6.850%	NJ - 75.00%	360	01-Jan-2007
2000404002 1	200,000.00	229,746.49	01-Jul-2010	2.000%	FL - 61.54%	360	01-Jan-2007
2000404018 2	212,000.00	210,010.10	01-Nov-2008	8.350%	FL - 80.00%	360	01-Jan-2007
2000404019 2	200,000.00	194,399.18	01-Apr-2009	6.625%	WI - 80.00%	360	01-Dec-2006
2000404024 2	344,000.00	425,620.49	01-Mar-2010	3.150%	FL - 80.00%	360	01-Jan-2007
2000404031 1	210,000.00	209,443.58	01-Aug-2008	6.375%	FL - 77.78%	360	01-Jan-2007
2000404048 2	169,600.00	169,600.00	01-Apr-2008	6.800%	FL - 80.00%	360	01-Jan-2007
2000404050 1	213,750.00	208,874.74	01-Dec-2007	9.990%	FL - 75.00%	360	01-Jan-2007
2000404073 1	192,000.00	185,928.01	01-Mar-2009	8.990%	FL - 76.80%	360	01-Jan-2007
2000404076 2	260,000.00	260,000.00	01-Sep-2008	7.990%	FL - 80.00%	360	01-Jan-2007
2000404091 1	93,600.00	93,600.00	01-Sep-2009	7.900%	FL - 80.00%	360	01-Jan-2007
2000404106 2	104,400.00	101,673.99	01-Sep-2010	10.850%	TX - 90.00%	360	01-Jan-2007
2000404112 1	450,000.00	443,259.39	01-Sep-2007	7.650%	MA - 90.00%	360	01-Jan-2007
2000404132 1	55,000.00	55,000.00	01-Jan-2010	7.750%	FL - 30.56%	360	01-Jan-2007
2000404134 2	100,000.00	97,199.88	01-Feb-2010	5.500%	FL - 43.48%	360	01-Jan-2007
2000404161 2	229,500.00	222,165.51	01-Sep-2008	8.250%	FL - 85.00%	360	01-Dec-2006
2000404169 2	340,000.00	335,720.32	01-Oct-2008	9.150%	FL - 80.00%	360	01-Jan-2007
2000404183 2	204,250.00	198,938.80	01-Feb-2010	11.350%	KY - 95.00%	360	01-Jan-2007
2000404189 1	208,800.00	202,321.41	01-Apr-2008	8.990%	PA - 80.00%	360	01-Jan-2007
2000404224 1	328,250.00	318,335.52	01-Jun-2008	9.990%	FL - 65.00%	360	01-Jan-2007
2000404237 1	112,500.00	106,417.10	01-Oct-2010	5.000%	OH - 90.00%	360	01-Dec-2006
2000404273 1	60,900.00	73,059.89	01-Jun-2010	9.750%	OH - 68.43%	360	01-Jan-2007
2000404274 2	231,200.00	221,858.35	01-Nov-2008	7.600%	FL - 80.00%	360	01-Jan-2007
2000404301 1	165,000.00	159,071.94	01-Aug-2009	8.490%	FL - 77.83%	360	01-Jan-2007
2000404325 2	423,000.00	409,032.91	01-May-2007	7.990%	NY - 90.00%	360	01-Jan-2007
2000404330 1	159,600.00	156,318.71	01-Sep-2008	9.250%	FL - 95.00%	360	01-Jan-2007
2000404336 1	60,000.00	58,464.17	01-Aug-2009	10.950%	PA - 80.00%	360	01-Jan-2007
2000404343 1	100,000.00	95,357.23	01-Jun-2009	7.750%	FL - 41.68%	360	01-Jan-2007
2000404350 2	248,000.00	248,047.15	01-Jul-2010	6.625%	MD - 74.92%	360	01-Jan-2007
2000404360 1	295,500.00	279,063.80	01-Apr-2009	6.550%	FL - 36.39%	360	01-Jan-2007
2000404364 2	508,500.00	503,383.03	01-Jan-2007	9.250%	NJ - 90.00%	360	01-Jan-2007
2000404366 1	164,700.00	182,536.45	01-Aug-2010	2.000%	FL - 90.00%	360	01-Jan-2007
2000404380 1	319,500.00	319,176.37	01-Feb-2008	10.500%	AL - 90.00%	360	01-Jan-2007

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000404390 1	189,900.00	187,291.63	01-Sep-2008	7.950%	FL - 94.48%	360	01-Dec-2006
2000404411 1	202,500.00	194,504.28	01-Apr-2009	8.700%	MD - 90.00%	360	01-Jan-2007
2000404417 1	150,000.00	142,624.48	01-Sep-2008	7.350%	FL - 69.28%	360	01-Jan-2007
2000404470 2	237,500.00	233,984.55	01-Jul-2007	9.200%	FL - 95.00%	360	01-Dec-2006
2000404472 2	240,000.00	234,945.92	01-Apr-2009	8.750%	FL - 80.00%	360	01-Jan-2007
2000404478 2	178,000.00	172,824.05	01-Aug-2008	9.500%	FL - 100.00%	360	01-Jan-2007
2000404494 2	242,000.00	239,370.31	01-Dec-2008	9.450%	MD - 80.00%	360	01-Jan-2007
2000404502 1	232,500.00	228,463.01	01-Sep-2008	9.175%	FL - 75.00%	360	01-Jan-2007
2000404506 1	166,000.00	163,097.93	01-Nov-2008	8.275%	FL - 52.04%	360	01-Jan-2007
2000404530 2	199,750.00	231,705.07	01-Dec-2009	2.750%	FL - 85.00%	360	01-Jan-2007
2000404533 1	111,245.00	107,664.11	01-Nov-2010	9.750%	TX - 95.00%	360	01-Jan-2007
2000404535 1	243,200.00	238,101.71	01-May-2007	8.300%	FL - 80.00%	360	01-Jan-2007
2000404547 2	127,000.00	124,102.52	01-May-2008	9.990%	ME - 89.44%	360	01-Jan-2007
2000404549 1	230,750.00	225,018.60	01-Jul-2008	9.550%	MA - 74.44%	360	01-Jan-2007
2000404552 2	364,000.00	267,408.38	01-Feb-2011	2.000%	FL - 93.33%	360	01-Jan-2007
2000404554 2	282,600.00	312,286.04	01-Sep-2010	2.000%	FL - 90.00%	360	01-Jan-2007
2000404577 1	148,700.00	144,432.20	01-Nov-2010	9.990%	FL - 84.97%	360	01-Jan-2007
2000404584 1	297,000.00	294,220.04	01-May-2008	7.850%	FL - 90.00%	360	01-Jan-2007
2000404603 2	64,000.00	62,017.00	01-Apr-2010	8.700%	OH - 80.00%	360	01-Jan-2007
2000404610 1	150,500.00	145,394.49	01-Sep-2009	9.850%	PA - 70.00%	360	01-Jan-2007
2000404671 2	92,500.00	95,706.89	01-Oct-2010	8.200%	AR - 68.52%	360	01-Jan-2007
2000404676 1	150,000.00	146,072.61	01-Aug-2007	9.200%	FL - 73.17%	360	01-Jan-2007
2000404677 2	146,110.00	141,537.86	01-Feb-2009	9.900%	SC - 95.00%	360	01-Jan-2007
2000404688 2	63,000.00	60,804.58	01-May-2009	8.000%	NM - 90.00%	360	01-Dec-2006
2000404697 1	318,750.00	312,874.60	01-Jul-2009	7.350%	NY - 75.00%	360	01-Jan-2007
2000404704 2	116,000.00	112,706.42	01-Jan-2008	8.850%	FL - 80.00%	360	01-Jan-2007
2000404727 1	145,000.00	143,122.30	01-Oct-2008	9.550%	CT - 61.70%	360	01-Jan-2007
2000404730 2	1,040,000.00	1,008,459.47	01-Dec-2006	8.500%	CA - 80.00%	360	01-Jan-2007
2000404740 2	202,500.00	200,553.36	01-Jul-2009	8.000%	FL - 90.00%	360	01-Jan-2007
2000404743 1	380,000.00	365,818.11	01-Sep-2010	9.400%	IL - 95.00%	360	01-Jan-2007
2000404779 1	140,800.00	138,676.52	01-Apr-2010	8.850%	GA - 80.00%	360	01-Jan-2007
2000404839 2	392,000.00	392,000.00	01-Aug-2009	6.700%	CA - 80.00%	360	01-Jan-2007
2000404856 1	123,500.00	120,031.89	01-Dec-2007	7.850%	FL - 72.65%	360	01-Jan-2007
2000404872 2	96,000.00	95,609.87	01-Oct-2009	10.650%	MI - 84.96%	360	01-Jan-2007
2000404930 2	78,000.00	75,256.37	01-Oct-2008	7.700%	FL - 62.65%	360	01-Jan-2007
2000404934 1	152,000.00	146,630.28	01-Feb-2010	9.350%	FL - 80.00%	360	01-Jan-2007
2000404942 1	153,000.00	151,716.81	01-Mar-2009	6.375%	FL - 85.00%	360	01-Jan-2007
2000404945 2	548,250.00	537,638.21	01-Aug-2010	5.500%	CA - 89.15%	360	01-Jan-2007
2000404962 1	215,000.00	205,658.80	01-Jun-2009	5.000%	FL - 70.72%	360	01-Jan-2007
2000404976 2	133,000.00	127,554.94	01-Oct-2010	8.450%	AZ - 95.00%	360	01-Jan-2007
2000404985 1	115,805.00	121,557.77	01-Jan-2010	5.375%	MS - 95.00%	360	01-Jan-2007
2000404991 2	198,000.00	250,999.96	01-Apr-2010	2.000%	FL - 90.00%	360	01-Jan-2007
2000405018 1	232,500.00	228,175.24	01-Feb-2008	8.800%	AZ - 75.00%	360	01-Jan-2007
2000405024 1	215,100.00	209,384.70	01-Jun-2008	9.150%	FL - 90.00%	360	01-Jan-2007
2000405025 1	228,800.00	225,968.58	01-Aug-2007	10.950%	FL - 80.00%	360	01-Jan-2007
2000405053 1	228,650.00	224,767.26	01-Oct-2007	8.990%	FL - 85.00%	360	01-Jan-2007
2000405065 1	131,300.00	126,183.77	01-Jan-2009	7.700%	FL - 65.00%	360	01-Jan-2007

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000405074 2	118,800.00	117,442.33	01-Nov-2009	8.950%	FL - 80.00%	360	01-Jan-2007
2000405087 1	270,000.00	257,707.24	01-Oct-2009	5.000%	FL - 90.00%	360	01-Jan-2007
2000405093 1	190,000.00	179,453.00	01-Sep-2009	6.000%	LA - 84.15%	360	01-Jan-2007
2000405095 2	144,000.00	148,306.11	01-Nov-2010	9.375%	FL - 90.00%	360	01-Jan-2007
2000405101 1	245,000.00	239,617.04	01-Nov-2009	6.000%	MD - 70.00%	360	01-Jan-2007
2000405104 2	152,000.00	145,947.63	01-Nov-2008	7.850%	FL - 80.00%	360	01-Jan-2007
2000405106 2	386,100.00	382,726.32	01-Mar-2008	9.750%	NJ - 90.00%	360	01-Jan-2007
2000405113 1	200,000.00	196,659.64	01-Jul-2009	9.650%	FL - 51.55%	360	01-Jan-2007
2000405122 2	450,000.00	428,378.19	01-Mar-2008	5.375%	FL - 34.20%	360	01-Jan-2007
2000405126 1	210,000.00	205,219.18	01-Aug-2009	8.000%	FL - 79.85%	360	01-Jan-2007
2000405137 1	120,000.00	120,000.00	01-Apr-2009	7.950%	FL - 80.00%	360	01-Jan-2007
2000405158 1	277,500.00	266,873.91	01-Sep-2009	7.500%	CT - 75.00%	360	01-Dec-2006
2000405163 1	170,800.00	168,362.70	01-Feb-2008	10.250%	FL - 80.00%	360	01-Jan-2007
2000405195 2	114,800.00	106,538.35	01-Jun-2010	8.990%	TX - 80.00%	360	01-Jan-2007
2000405208 2	176,800.00	208,706.79	01-Jul-2010	2.350%	FL - 85.00%	360	01-Jan-2007
2000405217 2	415,960.00	403,268.84	01-Mar-2010	5.000%	CA - 80.00%	360	01-Jan-2007
2000405219 2	688,750.00	681,080.99	01-Oct-2009	9.300%	FL - 95.00%	360	01-Jan-2007
2000405221 1	238,000.00	238,000.00	01-Aug-2008	7.500%	FL - 88.15%	360	01-Jan-2007
2000405230 1	88,900.00	86,568.11	01-Jul-2009	9.950%	GA - 70.00%	360	01-Jan-2007
2000405232 1	71,250.00	69,691.64	01-Feb-2009	10.990%	MS - 75.00%	360	01-Jan-2007
2000405234 2	312,000.00	300,559.40	01-Jan-2009	7.950%	FL - 80.00%	360	01-Jan-2007
2000405235 2	148,750.00	161,475.96	01-Aug-2010	4.000%	PA - 85.00%	360	01-Jan-2007
2000405252 1	153,000.00	141,515.92	01-May-2009	1.750%	OK - 90.00%	360	01-Jan-2007
2000405257 1	60,790.00	58,848.39	01-Sep-2009	8.800%	FL - 49.83%	360	01-Jan-2007
2000405266 2	120,000.00	119,971.33	01-Jul-2008	7.300%	IL - 80.00%	360	01-Jan-2007
2000405276 2	612,000.00	599,244.12	01-May-2007	10.450%	FL - 90.00%	360	01-Jan-2007
2000405289 2	442,000.00	437,421.91	01-Mar-2007	5.625%	FL - 85.00%	360	01-Jan-2007
2000405352 1	405,000.00	401,251.64	01-Nov-2008	8.200%	FL - 90.00%	360	01-Jan-2007
2000405355 2	315,000.00	319,515.67	01-Jul-2010	6.750%	DC - 90.00%	360	01-Jan-2007
2000405375 2	482,121.00	463,987.50	01-Mar-2008	7.990%	VA - 90.00%	360	01-Jan-2007
2000405382 1	66,750.00	64,842.64	01-Apr-2010	8.990%	SC - 75.00%	360	01-Jan-2007
2000405479 1	86,400.00	85,140.98	01-Dec-2008	10.150%	FL - 80.00%	360	01-Jan-2007
2000405480 1	66,500.00	65,961.80	01-Sep-2008	11.550%	FL - 70.00%	360	01-Jan-2007
2000405505 1	117,000.00	115,714.58	01-Mar-2009	9.200%	FL - 90.00%	360	01-Jan-2007
2000405530 1	136,000.00	136,000.00	01-Dec-2008	8.650%	FL - 80.00%	360	01-Jan-2007
2000405569 1	137,750.00	136,425.92	01-Mar-2010	8.950%	FL - 95.00%	360	01-Jan-2007
2000405590 1	125,000.00	100,526.76	01-Jul-2009	7.650%	SC - 92.59%	180	01-Jan-2007
2000405597 2	337,500.00	320,017.79	01-Dec-2008	7.250%	NJ - 71.96%	360	01-Dec-2006
2000405618 2	313,500.00	307,023.55	01-Oct-2007	8.250%	FL - 95.00%	360	01-Jan-2007
2000405619 2	160,000.00	152,166.02	01-Oct-2009	7.450%	FL - 69.57%	360	01-Jan-2007
2000405646 1	209,000.00	201,657.28	01-Aug-2008	8.400%	FL - 58.87%	360	01-Jan-2007
2000405649 1	127,500.00	123,504.48	01-Nov-2009	8.990%	PA - 87.93%	360	01-Jan-2007
2000405689 1	178,000.00	169,832.43	01-Nov-2009	6.250%	FL - 61.59%	360	01-Jan-2007
2000405716 2	216,000.00	212,262.85	01-Sep-2008	7.850%	FL - 80.00%	360	01-Jan-2007
2000405728 2	153,900.00	148,708.51	01-Jul-2009	9.500%	OK - 90.00%	360	01-Jan-2007
2000405736 2	133,600.00	130,809.75	01-Mar-2009	7.550%	SC - 80.00%	360	01-Jan-2007
2000405762 2	437,000.00	426,754.80	01-Apr-2010	7.250%	CA - 69.92%	360	01-Jan-2007

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000405802 1	106,800.00	104,588.96	01-May-2010	4.875%	GA - 80.00%	360	01-Jan-2007
2000405815 2	196,400.00	196,400.00	01-Jul-2009	5.000%	FL - 80.00%	360	01-Jan-2007
2000405849 1	332,500.00	324,476.89	01-Jun-2007	9.700%	PA - 94.46%	360	01-Jan-2007
2000405873 1	134,000.00	131,491.81	01-May-2008	8.550%	FL - 72.83%	360	01-Jan-2007
2000405887 2	314,999.00	309,119.62	01-Feb-2008	8.900%	CA - 88.73%	360	01-Jan-2007
2000405890 2	151,650.00	148,447.55	01-Mar-2009	7.950%	FL - 90.00%	360	01-Jan-2007
2000405894 1	365,000.00	352,379.58	01-Jul-2010	3.000%	CA - 61.86%	360	01-Dec-2006
2000405922 2	521,100.00	521,100.00	01-Aug-2007	8.250%	FL - 90.00%	360	01-Jan-2007
2000405926 1	306,000.00	300,056.73	01-Aug-2008	9.100%	FL - 88.70%	360	01-Jan-2007
2000405927 1	156,000.00	148,416.04	01-Sep-2009	8.750%	NJ - 65.00%	360	01-Jan-2007
2000405941 1	144,400.00	142,543.96	01-Jul-2008	10.990%	IN - 95.00%	360	01-Jan-2007
2000405974 2	250,000.00	245,976.22	01-Jun-2008	9.650%	FL - 100.00%	360	01-Jan-2007
2000405977 2	680,000.00	665,258.81	01-Jul-2007	10.250%	FL - 100.00%	360	01-Jan-2007
2000405986 2	211,761.00	207,011.10	01-Apr-2008	7.750%	FL - 80.00%	360	01-Jan-2007
2000405990 2	161,500.00	161,447.36	01-Aug-2008	8.350%	MD - 85.00%	360	01-Jan-2007
2000406032 1	145,840.00	141,005.38	01-Sep-2007	7.990%	NY - 80.00%	360	01-Jan-2007
2000406061 2	187,200.00	182,255.20	01-Jun-2009	7.750%	FL - 80.00%	360	01-Jan-2007
2000406162 2	592,000.00	748,699.53	01-Dec-2010	3.000%	CA - 80.00%	360	01-Jan-2007
2000406165 2	400,000.00	400,000.00	01-Apr-2008	6.200%	FL - 80.00%	360	01-Jan-2007
2000406183 2	288,000.00	280,420.23	01-Feb-2009	9.800%	VA - 90.00%	360	01-Jan-2007
2000406191 2	338,700.00	326,910.08	01-Jun-2008	8.450%	FL - 84.99%	360	01-Jan-2007
2000406198 2	655,500.00	645,157.83	01-Jul-2007	9.750%	FL - 95.00%	360	01-Jan-2007
2000406333 2	149,600.00	147,316.65	01-Feb-2008	7.600%	FL - 80.00%	360	01-Jan-2007
2000406358 1	213,750.00	211,276.03	01-Jun-2008	8.900%	FL - 87.25%	360	01-Jan-2007
2000406361 2	144,000.00	139,258.90	01-Dec-2007	8.750%	OK - 80.00%	360	01-Jan-2007
2000406398 1	152,000.00	157,266.05	01-Dec-2010	4.875%	CO - 80.00%	360	01-Jan-2007
2000406404 2	184,500.00	183,145.90	01-Mar-2009	8.900%	FL - 90.00%	360	01-Jan-2007
2000406407 2	135,000.00	131,379.52	01-Aug-2008	9.150%	FL - 90.00%	360	01-Jan-2007
2000406443 2	151,920.00	145,757.17	01-Mar-2010	8.500%	SC - 80.00%	360	01-Jan-2007
2000406453 2	392,000.00	392,000.00	01-Mar-2008	8.125%	CA - 80.00%	360	01-Jan-2007
TOTAL	153,558,767.60	151,104,233.62					
TOTAL	159,697,337.60	156,990,655.95					

Bankruptcy Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Bankruptcy Property this Period:							
2000387482 2	97,850.00	96,577.90	01-Apr-2011	4.000%	OH - 94.54%	360	01-Apr-2002
2000376536 1	165,750.00	164,565.75	01-Jan-2008	9.500%	OH - 85.00%	360	01-Aug-2006
2000396777 2	141,000.00	139,270.99	01-Aug-2007	9.990%	OH - 100.00%	360	01-Nov-2006
2000399379 2	51,300.00	48,391.29	01-Jun-2011	6.000%	AR - 90.00%	360	01-Nov-2006
2000400519 2	469,552.00	469,552.00	01-Mar-2009	6.990%	CA - 80.00%	360	01-Dec-2006
2000400520 2	117,380.00	116,547.56	01-Jan-2009	10.900%	CA - 100.00%	180	01-Dec-2006
2000401188 2	240,000.00	234,673.35	01-Sep-2009	8.900%	CT - 83.33%	360	01-Dec-2006
2000401250 1	82,500.00	80,421.12	01-Oct-2009	11.150%	AL - 75.00%	360	01-Dec-2006
2000401708 2	432,000.00	424,622.14	01-Jun-2008	6.500%	FL - 80.00%	360	01-Dec-2006
2000401709 2	108,000.00	107,709.87	01-Sep-2009	6.000%	FL - 100.00%	180	01-Dec-2006
2000401913 1	70,000.00	72,420.88	01-Apr-2011	6.375%	MI - 63.64%	360	01-Dec-2006
2000403288 2	58,000.00	57,511.06	01-Oct-2008	11.800%	FL - 100.00%	180	01-Jan-2007
2000405073 2	114,400.00	113,136.18	01-Aug-2007	12.200%	FL - 55.00%	360	01-Jan-2007
2000405437 2	508,000.00	500,969.50	01-Feb-2008	8.150%	CA - 80.00%	360	01-Jan-2007
TOTAL	2,655,732.00	2,626,369.59					
Became Bankruptcy Property in a Prior Period:							
2000387281 2	86,640.00	77,222.21	01-Jun-2011	7.875%	MI - 78.76%	360	01-Feb-2002
2000387289 2	114,600.00	99,356.19	01-Feb-2010	7.125%	LA - 89.18%	180	01-Feb-2002
2000387299 2	72,750.00	64,390.41	01-May-2011	7.990%	TX - 81.29%	360	01-Feb-2002
2000387308 2	97,700.00	84,295.15	01-Jun-2011	7.750%	MI - 78.79%	360	01-Feb-2002
2000387331 2	272,600.00	243,230.92	01-Dec-2010	8.375%	AR - 94.00%	180	01-Feb-2002
2000387419 2	216,750.00	196,133.70	01-May-2011	8.500%	MI - 85.00%	360	01-Mar-2002
2000387455 2	116,880.00	108,647.99	01-Nov-2009	8.625%	GA - 80.00%	360	01-Apr-2002
2000387473 2	81,900.00	73,953.42	01-Jul-2009	8.375%	KS - 90.00%	180	01-Apr-2002
2000387549 2	66,500.00	51,097.68	01-May-2011	10.500%	TN - 92.36%	240	01-May-2002
2000387584 2	106,250.00	96,930.38	01-Apr-2011	9.000%	GA - 85.00%	360	01-May-2002
2000373386 1	81,900.00	77,807.54	01-Aug-2010	6.000%	OH - 90.00%	360	01-Jul-2006
2000377076 1	58,500.00	56,100.92	01-May-2011	2.000%	OH - 90.00%	360	01-Aug-2006
2000379018 2	50,000.00	49,397.84	01-Oct-2008	10.500%	MI - 81.97%	360	01-Aug-2006
2000383237 1	95,000.00	91,481.85	01-Sep-2009	6.000%	PA - 95.00%	360	01-Sep-2006
2000385610 1	127,800.00	123,825.52	01-Apr-2011	10.550%	NY - 90.00%	360	01-Oct-2006
2000396729 1	127,800.00	120,928.27	01-Feb-2011	9.290%	PA - 90.00%	360	01-Oct-2006
2000396999 1	108,000.00	105,294.25	01-Mar-2010	9.550%	FL - 80.00%	360	01-Oct-2006
2000397694 1	131,500.00	135,776.81	01-Feb-2011	7.750%	GA - 87.67%	360	01-Nov-2006
2000397914 2	380,000.00	373,407.76	01-Feb-2009	8.990%	CA - 80.00%	360	01-Nov-2006
2000398243 1	224,000.00	226,159.22	01-Feb-2011	4.375%	MD - 80.00%	360	01-Nov-2006
2000398262 1	144,000.00	141,035.91	01-Jul-2010	12.300%	LA - 90.00%	360	01-Nov-2006
2000398419 2	165,960.00	162,525.60	01-Jun-2010	10.900%	IL - 90.00%	360	01-Oct-2006
2000398689 1	413,250.00	412,868.00	01-May-2011	5.000%	NJ - 95.00%	360	01-Nov-2006
2000398900 2	336,000.00	320,366.09	01-Jun-2010	7.000%	MD - 80.00%	360	01-Nov-2006
2000398974 2	105,100.00	102,173.49	01-Nov-2010	10.750%	SC - 100.00%	360	01-Nov-2006
2000399075 2	130,000.00	123,398.77	01-Apr-2011	7.050%	TN - 100.00%	360	01-Nov-2006

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000399099 1	123,750.00	118,955.70	01-Jan-2010	8.990%	TN - 75.00%	360	01-Nov-2006
2000399137 1	76,800.00	74,273.40	01-May-2012	8.250%	KS - 80.00%	360	01-Nov-2006
2000399138 1	19,200.00	18,814.65	01-Feb-2011	11.950%	KS - 100.00%	180	01-Nov-2006
2000399156 2	103,920.00	100,500.19	01-Mar-2011	9.850%	TX - 80.00%	360	01-Dec-2006
2000399157 2	25,980.00	25,201.07	01-Mar-2011	9.990%	TX - 100.00%	180	01-Dec-2006
2000399163 1	134,900.00	137,652.91	01-May-2011	7.525%	GA - 95.00%	360	01-Nov-2006
2000399279 1	82,500.00	79,475.65	01-Sep-2010	9.200%	LA - 66.00%	360	01-Nov-2006
2000399291 1	101,250.00	98,403.35	01-Apr-2011	10.700%	GA - 75.00%	360	01-Nov-2006
2000399340 2	73,500.00	61,460.88	01-Dec-2010	10.990%	TN - 70.00%	180	01-Nov-2006
2000399368 1	88,000.00	85,296.06	01-Jun-2009	9.650%	TX - 80.00%	360	01-Nov-2006
2000399439 2	196,149.00	195,549.00	01-Nov-2010	7.850%	AZ - 80.00%	360	01-Nov-2006
2000399440 2	49,037.00	48,264.89	01-Apr-2009	10.300%	AZ - 100.00%	180	01-Nov-2006
2000399479 1	163,500.00	159,076.87	01-Sep-2010	10.900%	TN - 100.00%	360	01-Nov-2006
2000399482 2	149,050.00	154,220.47	01-Sep-2010	3.625%	NC - 80.00%	360	01-Dec-2006
2000399483 2	37,250.00	37,765.64	01-Sep-2010	9.000%	NC - 99.99%	180	01-Dec-2006
2000399520 2	148,500.00	141,843.94	01-Jun-2011	6.375%	TN - 90.00%	360	01-Dec-2006
2000399550 2	106,000.00	105,141.71	01-Jun-2007	11.990%	VA - 100.00%	180	01-Nov-2006
2000399580 1	181,302.00	178,378.80	01-Jul-2010	8.700%	NC - 95.00%	360	01-Nov-2006
2000399634 2	232,000.00	234,496.43	01-Jun-2011	2.000%	CA - 80.00%	360	01-Dec-2006
2000399635 2	58,000.00	61,625.69	01-Jun-2011	2.000%	CA - 100.00%	180	01-Dec-2006
2000399655 1	85,600.00	82,541.73	01-May-2008	7.900%	IL - 80.00%	360	01-Nov-2006
2000399656 1	10,700.00	10,593.29	01-May-2008	11.000%	IL - 90.00%	180	01-Nov-2006
2000399664 1	70,400.00	76,936.73	01-Apr-2011	8.900%	TX - 80.00%	360	01-Dec-2006
2000399798 1	212,000.00	201,500.10	01-Mar-2011	6.375%	MI - 80.00%	360	01-Nov-2006
2000399826 1	128,000.00	125,474.12	01-Apr-2010	7.900%	MN - 80.00%	360	01-Dec-2006
2000399827 2	32,000.00	31,440.42	01-Jan-2009	9.990%	MN - 100.00%	180	01-Dec-2006
2000399848 2	76,457.50	74,231.56	01-Apr-2011	10.400%	SC - 85.00%	360	01-Dec-2006
2000399927 1	135,000.00	128,988.01	01-Jun-2010	6.500%	VA - 90.00%	360	01-Dec-2006
2000399937 1	152,800.00	145,832.67	01-Feb-2011	7.990%	UT - 80.00%	360	01-Dec-2006
2000399958 1	68,800.00	67,660.02	01-Mar-2009	9.100%	NC - 80.00%	360	01-Dec-2006
2000399976 1	60,000.00	57,474.65	01-Apr-2011	8.450%	MS - 80.00%	360	01-Dec-2006
2000399977 2	175,000.00	168,193.07	01-May-2011	8.850%	GA - 100.00%	360	01-Dec-2006
2000399992 1	256,000.00	255,041.73	01-Jun-2008	9.700%	FL - 80.00%	360	01-Dec-2006
2000400021 1	90,000.00	87,522.93	01-Jun-2009	8.990%	GA - 75.00%	360	01-Dec-2006
2000400068 2	77,880.00	74,094.22	01-Mar-2010	7.990%	TX - 64.90%	360	01-Dec-2006
2000400091 1	181,600.00	173,170.42	01-May-2010	2.000%	NV - 80.00%	360	01-Nov-2006
2000400092 1	45,400.00	43,971.56	01-Jun-2010	5.000%	NV - 100.00%	180	01-Nov-2006
2000400096 1	76,500.00	73,449.96	01-Jan-2011	8.800%	NC - 79.69%	360	01-Nov-2006
2000400164 1	238,700.00	235,066.12	01-Sep-2008	7.900%	DC - 70.00%	360	01-Dec-2006
2000400181 2	132,057.00	135,789.31	01-Apr-2010	6.000%	TX - 90.00%	360	01-Nov-2006
2000400338 2	114,658.00	110,572.75	01-Apr-2011	9.250%	TX - 80.00%	360	01-Dec-2006
2000400339 2	28,665.00	27,721.14	01-Jun-2011	9.750%	TX - 100.00%	180	01-Dec-2006
2000400343 2	169,000.00	164,750.78	01-Jun-2011	2.000%	FL - 65.00%	360	01-Dec-2006
2000400375 1	72,400.00	69,942.28	01-Nov-2010	8.700%	SC - 80.00%	360	01-Dec-2006
2000400376 1	18,100.00	17,599.23	01-Jan-2011	10.300%	SC - 100.00%	180	01-Dec-2006
2000400390 1	405,000.00	405,000.00	01-Mar-2010	6.000%	CA - 86.17%	360	01-Dec-2006
2000400454 1	158,400.00	151,698.85	01-May-2011	8.600%	GA - 80.00%	360	01-Dec-2006

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000400455 1	39,600.00	38,769.58	01-Apr-2011	12.300%	GA - 100.00%	180	01-Dec-2006
2000400468 1	114,807.00	140,612.38	01-Jan-2011	2.000%	TX - 95.00%	360	01-Dec-2006
2000400585 1	233,000.00	218,632.71	01-Jun-2011	4.000%	CA - 50.00%	360	01-Dec-2006
2000400604 1	207,400.00	204,237.71	01-May-2011	8.800%	TN - 85.00%	360	01-Dec-2006
2000400685 1	210,000.00	208,495.50	01-May-2011	8.500%	MD - 100.00%	360	01-Dec-2006
2000400742 2	67,200.00	63,250.69	01-Mar-2010	4.750%	IN - 80.00%	360	01-Dec-2006
2000400743 2	16,800.00	15,239.83	01-Apr-2010	12.800%	IN - 100.00%	180	01-Dec-2006
2000400758 1	108,900.00	105,247.57	01-Feb-2011	9.650%	TN - 89.26%	360	01-Dec-2006
2000400793 2	53,000.00	51,025.22	01-Mar-2011	9.500%	SC - 84.13%	360	01-Oct-2006
2000400856 1	168,000.00	168,000.00	01-Feb-2010	7.990%	CO - 80.00%	360	01-Dec-2006
2000400857 1	42,000.00	37,823.78	01-Feb-2010	11.400%	CO - 100.00%	180	01-Dec-2006
2000400896 1	114,475.00	109,519.61	01-Oct-2010	7.250%	GA - 95.00%	360	01-Dec-2006
2000400944 1	192,000.00	183,893.85	01-Mar-2010	8.400%	TX - 80.00%	360	01-Dec-2006
2000400997 2	264,800.00	264,800.00	01-Feb-2009	5.000%	CA - 80.00%	360	01-Dec-2006
2000401026 2	90,000.00	86,165.63	01-Apr-2011	8.350%	SC - 81.82%	360	01-Dec-2006
2000401046 1	94,900.00	92,241.04	01-Nov-2010	10.600%	GA - 94.90%	360	01-Dec-2006
2000401105 2	105,450.00	101,904.48	01-Mar-2011	9.600%	IA - 95.00%	360	01-Dec-2006
2000401106 2	100,100.00	96,593.79	01-Sep-2010	9.500%	VA - 70.00%	360	01-Dec-2006
2000401162 1	121,600.00	117,267.37	01-Mar-2008	9.250%	TX - 80.00%	360	01-Dec-2006
2000401171 2	165,000.00	155,647.31	01-Feb-2010	3.500%	NJ - 51.56%	360	01-Dec-2006
2000401255 2	412,000.00	411,875.98	01-Jan-2010	5.000%	CA - 80.00%	360	01-Nov-2006
2000401256 2	103,000.00	99,875.63	01-Feb-2010	6.000%	CA - 100.00%	180	01-Nov-2006
2000401308 2	104,400.00	101,694.64	01-Jul-2010	10.750%	MO - 90.00%	360	01-Dec-2006
2000401341 1	104,000.00	99,903.29	01-Mar-2011	8.950%	GA - 68.42%	360	01-Dec-2006
2000401385 2	76,000.00	75,497.38	01-Sep-2008	12.500%	NJ - 100.00%	180	01-Dec-2006
2000401386 2	304,000.00	327,910.85	01-Apr-2011	5.000%	NJ - 80.00%	360	01-Dec-2006
2000401496 1	157,580.00	161,503.61	01-Jul-2011	2.875%	NJ - 79.99%	360	01-Dec-2006
2000401589 1	155,550.00	150,740.32	01-Feb-2011	3.500%	LA - 85.00%	360	01-Nov-2006
2000401704 2	28,447.00	18,768.49	01-Oct-2009	12.200%	IL - 95.00%	180	01-Dec-2006
2000401757 2	64,000.00	63,229.88	01-Apr-2011	9.750%	OH - 80.00%	360	01-Dec-2006
2000401758 2	16,000.00	15,635.12	01-Apr-2011	11.800%	OH - 100.00%	180	01-Dec-2006
2000401788 1	130,000.00	144,516.74	01-Apr-2011	6.375%	AZ - 40.00%	360	01-Dec-2006
2000401810 2	508,500.00	508,500.00	01-Feb-2008	9.200%	CA - 90.00%	360	01-Dec-2006
2000401844 1	103,500.00	98,795.15	01-Oct-2010	8.050%	OH - 82.80%	360	01-Dec-2006
2000401864 1	175,000.00	101,127.93	01-Jun-2011	2.000%	FL - 70.00%	360	01-Dec-2006
2000401988 1	71,610.00	78,162.41	01-Apr-2010	7.000%	TX - 77.00%	360	01-Dec-2006
2000402045 1	70,000.00	61,596.44	01-Apr-2011	7.550%	TN - 67.31%	240	01-Dec-2006
2000402152 2	71,400.00	70,260.44	01-May-2009	9.700%	PA - 70.00%	360	01-Dec-2006
2000402166 1	65,000.00	62,489.72	01-Sep-2010	8.990%	FL - 79.27%	360	01-Dec-2006
2000402280 1	256,500.00	246,765.35	01-Nov-2009	7.750%	FL - 90.00%	360	01-Dec-2006
2000390956 2	81,000.00	72,156.27	01-May-2011	2.000%	SC - 89.01%	360	01-Jul-2003
2000380726 1	190,000.00	180,653.31	01-Oct-2010	5.000%	NC - 89.62%	360	01-Sep-2006
2000400462 2	140,000.00	137,796.78	01-Jul-2008	12.099%	OR - 95.00%	180	01-Dec-2006
2000402381 1	214,200.00	205,901.18	01-Jan-2011	8.900%	SC - 90.00%	360	01-Dec-2006
2000402483 2	427,700.00	412,415.18	01-Nov-2010	4.125%	MD - 68.65%	360	01-Dec-2006
2000402511 1	150,000.00	143,789.30	01-Jun-2011	2.500%	CA - 75.00%	360	01-Dec-2006
2000402661 1	148,950.00	144,352.98	01-Mar-2011	10.100%	IN - 90.00%	360	01-Dec-2006

Mortgage Pass-Through Certificates

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Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000402699 1	166,500.00	189,855.27	01-Apr-2011	2.000%	WI - 90.00%	360	01-Dec-2006
2000402718 2	199,920.00	196,240.23	01-Oct-2009	9.800%	VA - 80.00%	360	01-Jan-2007
2000402801 2	27,000.00	26,781.10	01-Nov-2008	12.400%	NY - 100.00%	180	01-Dec-2006
2000402802 1	108,000.00	105,997.80	01-Feb-2009	8.950%	NY - 80.00%	360	01-Dec-2006
2000402875 2	114,750.00	113,033.33	01-Jul-2009	8.600%	GA - 85.00%	360	01-Dec-2006
2000402922 2	170,100.00	166,092.08	01-Jun-2011	6.250%	WI - 90.00%	360	01-Dec-2006
2000402996 2	87,400.00	83,960.37	01-Apr-2011	10.950%	TN - 95.00%	360	01-Dec-2006
2000403032 2	112,000.00	134,905.09	01-Mar-2010	4.125%	FL - 65.50%	360	01-Jan-2007
2000403060 1	112,500.00	108,564.02	01-Feb-2010	9.400%	NC - 86.54%	360	01-Dec-2006
2000403125 2	177,200.00	173,701.21	01-Feb-2011	7.850%	CO - 80.00%	360	01-Jan-2007
2000403126 1	44,300.00	43,354.76	01-Feb-2011	11.400%	CO - 100.00%	180	01-Jan-2007
2000403154 1	208,800.00	202,451.40	01-Nov-2010	9.350%	CT - 90.00%	360	01-Jan-2007
2000403157 1	89,600.00	86,395.53	01-Nov-2010	7.250%	TN - 70.00%	360	01-Dec-2006
2000403181 2	231,300.00	231,300.00	01-Aug-2007	9.550%	MD - 90.00%	360	01-Jan-2007
2000403201 1	288,000.00	274,629.97	01-Mar-2011	7.990%	MD - 80.00%	360	01-Dec-2006
2000403202 1	72,000.00	70,058.60	01-Dec-2010	10.600%	MD - 100.00%	180	01-Dec-2006
2000403215 1	103,100.00	97,889.29	01-Apr-2011	7.150%	CO - 76.37%	360	01-Dec-2006
2000403216 1	21,000.00	20,240.15	01-Apr-2011	9.250%	CO - 91.93%	180	01-Dec-2006
2000403385 1	271,800.00	260,965.78	01-May-2011	7.650%	LA - 90.00%	360	01-Dec-2006
2000403603 1	50,000.00	47,876.74	01-Feb-2011	8.250%	KS - 58.82%	360	01-Jan-2007
2000403884 2	211,500.00	205,961.08	01-Feb-2010	8.900%	LA - 90.00%	360	01-Jan-2007
2000403888 2	63,000.00	60,894.66	01-Dec-2010	9.550%	NC - 100.00%	360	01-Jan-2007
2000403994 2	187,000.00	184,227.85	01-Jun-2011	7.000%	KY - 85.00%	360	01-Jan-2007
2000404009 2	80,000.00	77,460.39	01-Apr-2011	9.950%	PA - 100.00%	360	01-Jan-2007
2000404033 2	439,200.00	439,194.05	01-Jan-2010	5.750%	CA - 90.00%	360	01-Jan-2007
2000404259 2	204,000.00	204,000.00	01-Jul-2009	5.200%	CA - 80.00%	360	01-Jan-2007
2000404302 2	30,000.00	29,599.14	01-Nov-2008	10.550%	NV - 95.00%	180	01-Jan-2007
2000404303 1	160,000.00	158,913.61	01-Apr-2009	7.825%	NV - 80.00%	360	01-Jan-2007
2000404365 2	96,250.00	94,626.69	01-Jul-2010	8.300%	PA - 45.83%	360	01-Jan-2007
2000404387 1	157,500.00	149,828.52	01-Oct-2010	7.550%	TN - 90.00%	360	01-Jan-2007
2000404403 2	157,500.00	153,869.60	01-Aug-2009	10.650%	SC - 90.00%	360	01-Jan-2007
2000404422 2	190,950.00	189,873.95	01-May-2008	12.250%	TX - 95.00%	360	01-Jan-2007
2000404518 1	87,300.00	84,669.59	01-Feb-2011	10.100%	TN - 90.00%	360	01-Jan-2007
2000404534 1	84,000.00	67,727.03	01-Jun-2011	7.800%	KY - 76.36%	180	01-Jan-2007
2000404633 1	195,000.00	191,439.39	01-May-2009	8.800%	VA - 64.15%	360	01-Jan-2007
2000404694 1	100,000.00	97,548.58	01-Nov-2010	10.300%	MI - 83.33%	360	01-Jan-2007
2000404829 1	84,000.00	83,431.59	01-Jul-2009	9.450%	IN - 80.00%	360	01-Jan-2007
2000404830 1	21,000.00	20,836.89	01-Nov-2008	12.400%	IN - 100.00%	180	01-Jan-2007
2000404971 1	72,250.00	71,556.84	01-Nov-2007	12.175%	AR - 85.00%	360	01-Jan-2007
2000404972 2	97,600.00	93,532.65	01-Mar-2010	8.800%	TX - 80.00%	360	01-Jan-2007
2000404973 2	24,400.00	21,128.61	01-Apr-2010	9.750%	TX - 100.00%	180	01-Jan-2007
2000404981 2	144,000.00	139,087.15	01-Aug-2010	5.150%	TX - 90.00%	360	01-Jan-2007
2000405016 1	208,250.00	204,888.95	01-Jun-2011	8.600%	NJ - 85.00%	360	01-Jan-2007
2000405159 2	50,400.00	49,877.25	01-Jun-2011	10.200%	OH - 90.00%	360	01-Jan-2007
2000405180 2	58,000.00	56,662.62	01-Jun-2011	11.650%	WV - 100.00%	360	01-Jan-2007
2000405203 2	74,777.00	72,193.64	01-Aug-2010	10.250%	SC - 96.86%	360	01-Jan-2007
2000405336 1	198,000.00	189,053.29	01-Jun-2011	7.990%	FL - 70.71%	360	01-Jan-2007

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

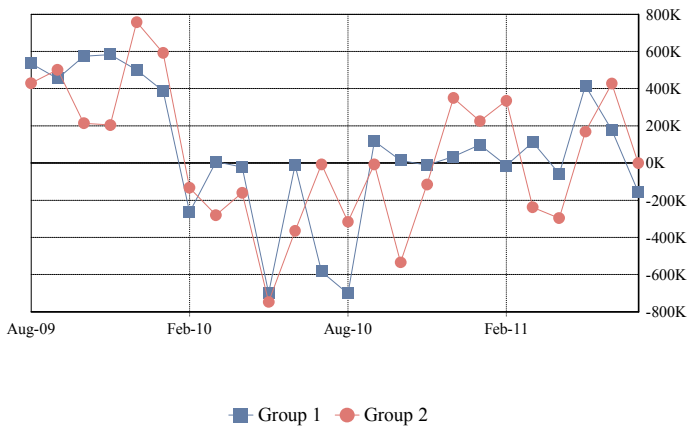
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000405456 1	117,000.00	122,529.70	01-Jun-2009	9.600%	OH - 86.67%	360	01-Jan-2007
2000405467 2	498,750.00	485,964.48	01-Mar-2011	4.500%	MD - 95.00%	360	01-Jan-2007
2000405471 1	109,600.00	107,421.65	01-Feb-2010	9.950%	MI - 76.64%	360	01-Jan-2007
2000405742 2	67,500.00	66,681.02	01-Jun-2011	6.100%	MI - 90.00%	360	01-Jan-2007
2000405793 1	75,000.00	73,015.59	01-Jun-2011	6.990%	VA - 52.08%	360	01-Jan-2007
2000405903 2	46,000.00	45,302.93	01-Jul-2010	12.450%	FL - 100.00%	180	01-Jan-2007
2000405952 2	143,100.00	139,961.18	01-Apr-2010	9.900%	OH - 90.00%	360	01-Jan-2007
2000406217 1	114,480.00	111,374.83	01-Apr-2011	10.650%	MS - 90.00%	360	01-Jan-2007
TOTAL	23,473,031.50	22,864,370.97					
TOTAL	26,128,763.50	25,490,740.56					

Prepayment Report

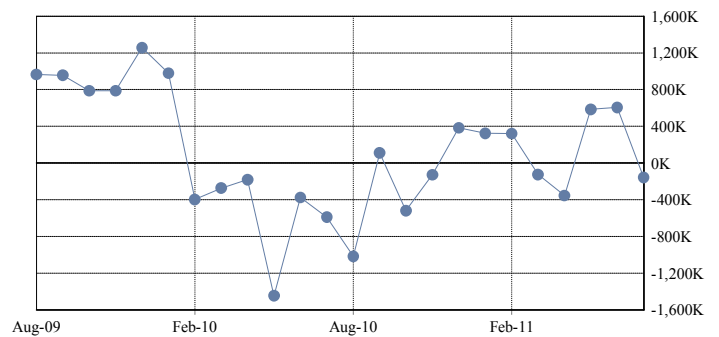
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<u>Current</u>			
Number of Paid in Full Loans	1	1	2
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	1	1	2
Curtailments Amount	(108,061.51)	(324,361.99)	(432,423.50)
Paid in Full Balance	107,447.84	168,208.28	275,656.12
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	-613.67	-156,153.71	-156,767.38
<u>Cumulative</u>			
Number of Paid in Full Loans	771	1,004	1,775
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	771	1,004	1,775
Paid in Full Balance	127,242,415.13	152,766,440.94	280,008,856.07
Repurchased Loans Balance	0.00	0.00	0.00
Curtailments Amount	(1,899,270.52)	(1,236,389.08)	(3,135,659.60)
Total Prepayment Amount	125,343,144.61	151,530,051.86	276,873,196.47

Total Prepayments by Groups



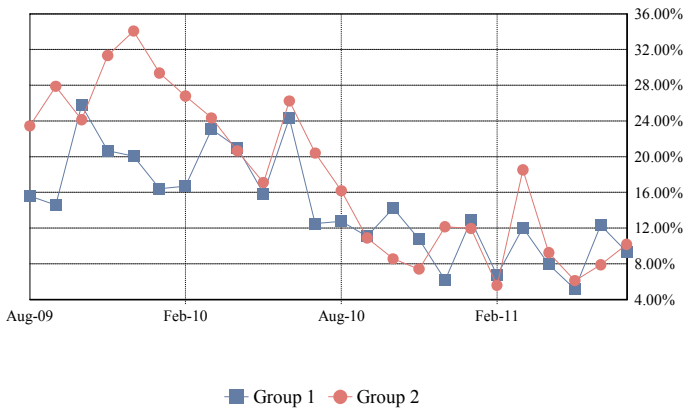
Total Prepayments



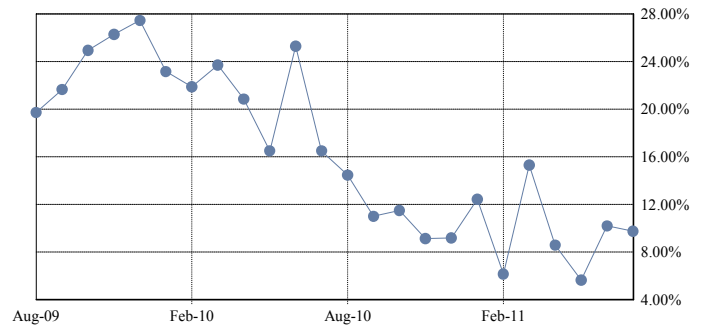
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	0.89%	0.81%	0.85%
3 Months Avg SMM	0.70%	0.78%	0.74%
12 Months Avg SMM	0.92%	0.89%	0.90%
Avg SMM Since Cut-off	1.60%	1.37%	1.49%
CPR	10.18%	9.32%	9.74%
3 Months Avg CPR	8.08%	8.98%	8.54%
12 Months Avg CPR	10.47%	10.15%	10.31%
Avg CPR Since Cut-off	17.56%	15.30%	16.46%
PSA	169.63%	155.26%	162.33%
3 Months Avg PSA Approximation	134.63%	149.68%	142.32%
12 Months Avg PSA Approximation	174.50%	169.19%	171.80%
Avg PSA Since Cut-off Approximation	367.43%	342.83%	355.24%

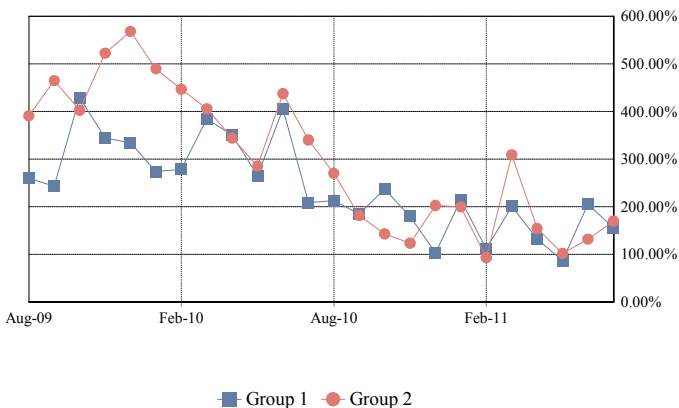
CPR by Groups



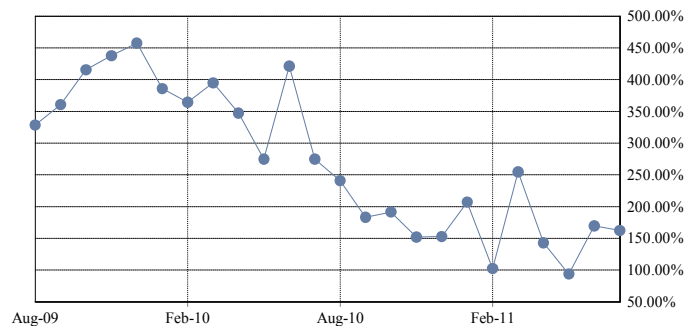
Total CPR



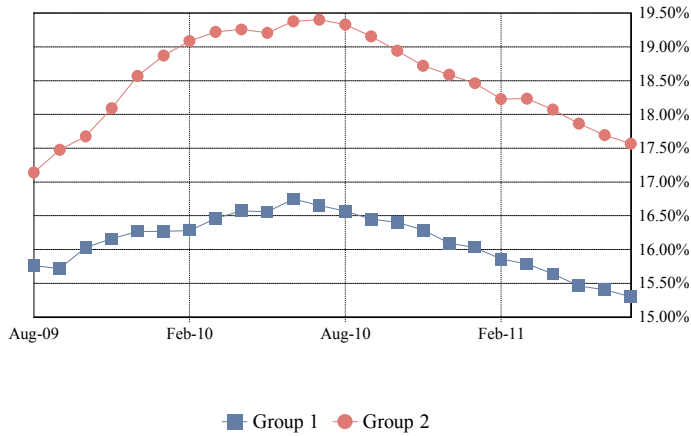
PSA by Groups



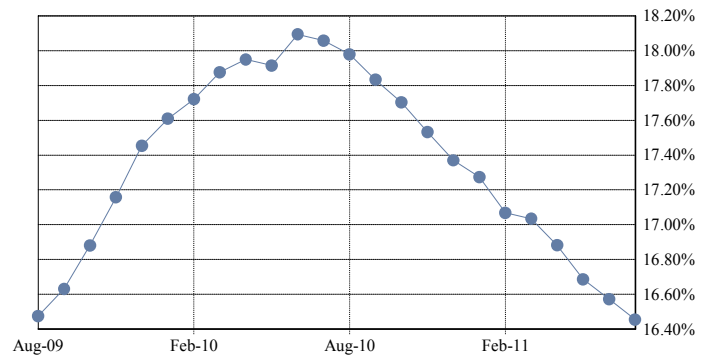
Total PSA



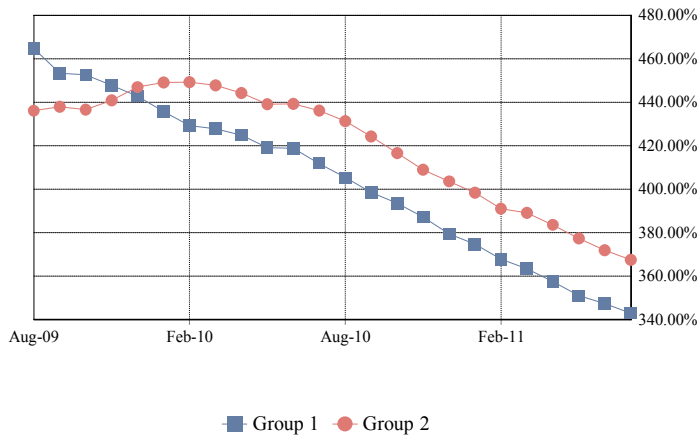
CPR Avg since Cut-Off by Groups



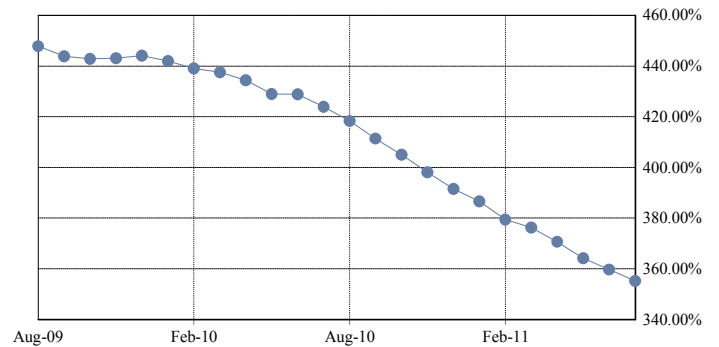
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

Single Monthly Mortality (SMM): $(\text{Voluntary partial and full prepayments} + \text{Repurchases} + \text{Liquidation Balance}) / (\text{Beg Principal Balance} - \text{Sched Principal})$

Conditional Prepayment Rate (CPR): $1 - (1 - \text{SMM})^{12}$

PSA Standard Prepayment Model: $\text{CPR} / (0.20\% * \min(30, \text{WAS}))$

Average SMM over period between nth month and mth month (AvgSMM_{n,m}): $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

Average CPR over period between the nth month and mth month (AvgCPR_{n,m}): $1 - (1 - \text{AvgSMM}_{n,m})^{12}$

Average PSA Approximation over period between the nth month and mth month: $\text{AvgCPR}_{n,m} / (0.20\% * \text{Avg WAS}_{n,m})$

Average WAS_{n,m}: $(\min(30, \text{WAS}_n) + \min(30, \text{WAS}_{n+1}) + \dots + \min(30, \text{WAS}_m)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

Dates correspond to distribution dates.

Prepayment Detail Report

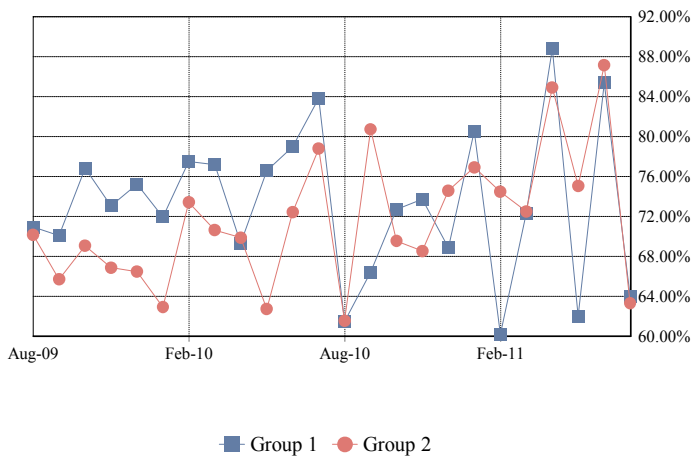
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution									
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date	
2000397261	1	174,000.00	168,208.28	23-Jun-2011	9.700%	MO - 100.00%	Paid Off - 360	01-Nov-2006	
2000399782	2	111,000.00	107,447.84	27-Jun-2011	9.900%	TN - 88.80%	Paid Off - 360	01-Nov-2006	
TOTAL		285,000.00	275,656.12						

Realized Loss Report

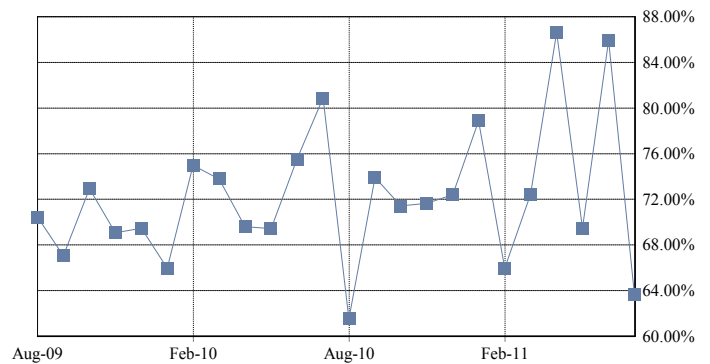
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	577,025.13	595,918.42	1,172,943.55
Number of Loans Liquidated	9	15	24
Collateral Principal Realized Loss/(Gain) Amount	1,522,612.87	1,622,736.28	3,145,349.15
Collateral Interest Realized Loss/(Gain) Amount	299,593.06	336,060.79	635,653.85
Net Liquidation Proceeds	582,786.70	575,781.10	1,158,567.80
<u>Cumulative</u>			
Number of Loans Liquidated	1,254	1,028	2,282
Collateral Realized Loss/(Gain) Amount	169,062,097.57	118,240,574.79	287,302,672.36
Net Liquidation Proceeds	92,397,577.65	52,170,994.93	144,568,572.58
Cumulative Subsequent Recoveries	10,734,099.23	9,251,452.94	19,985,552.17

Collateral Loss Severity Approximation by Groups



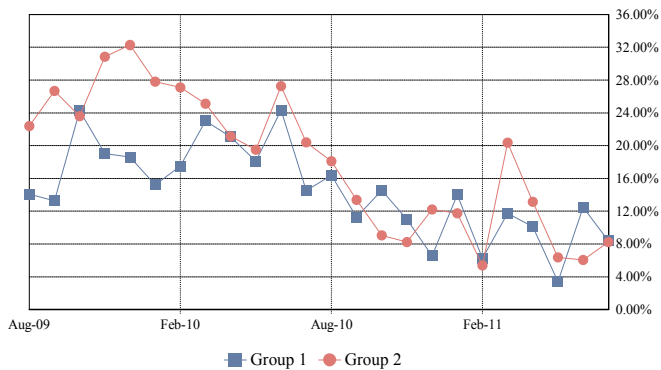
Collateral Loss Severity Approximation



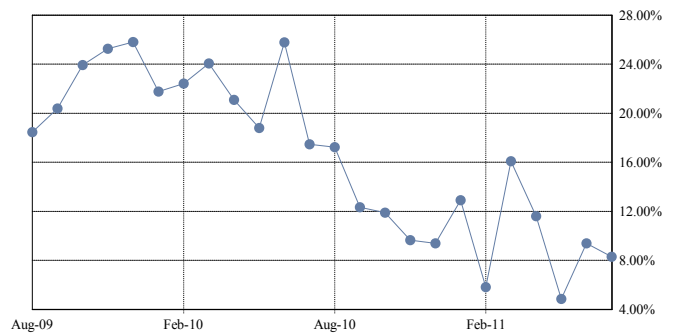
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.71%	0.73%	0.72%
3 Months Avg MDR	0.59%	0.71%	0.65%
12 Months Avg MDR	0.98%	0.93%	0.95%
Avg MDR Since Cut-off	1.21%	0.85%	1.03%
CDR	8.22%	8.38%	8.30%
3 Months Avg CDR	6.88%	8.16%	7.53%
12 Months Avg CDR	11.14%	10.58%	10.85%
Avg CDR Since Cut-off	13.60%	9.69%	11.71%
SDA	1,369.21%	1,397.00%	1,383.38%
3 Months Avg SDA Approximation	1,146.40%	1,360.51%	1,255.78%
12 Months Avg SDA Approximation	1,856.76%	1,762.97%	1,809.03%
Avg SDA Since Cut-off Approximation	2,266.43%	1,692.52%	1,952.23%
Loss Severity Approximation for Current Period	63.31%	64.02%	63.68%
3 Months Avg Loss Severity Approximation	72.74%	73.36%	73.09%
12 Months Avg Loss Severity Approximation	73.19%	71.91%	72.54%
Avg Loss Severity Approximation Since Cut-off	64.68%	69.33%	66.51%

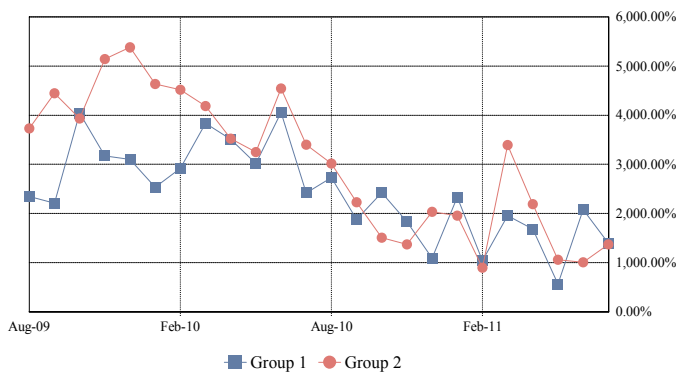
CDR by Groups



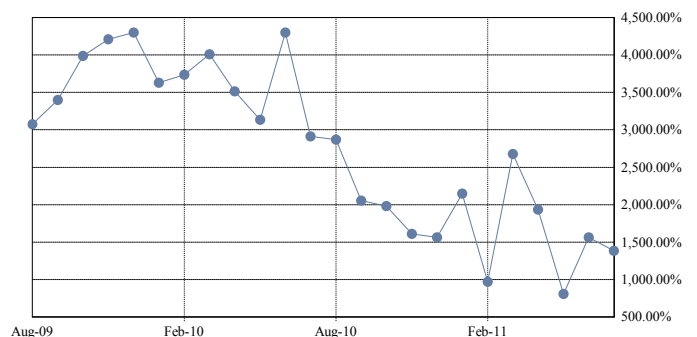
Total CDR



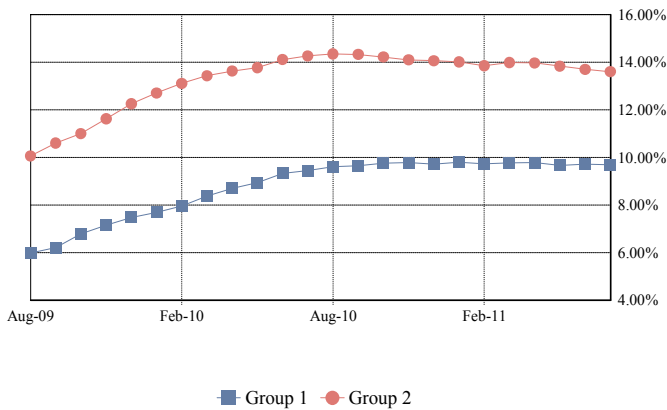
SDA by Groups



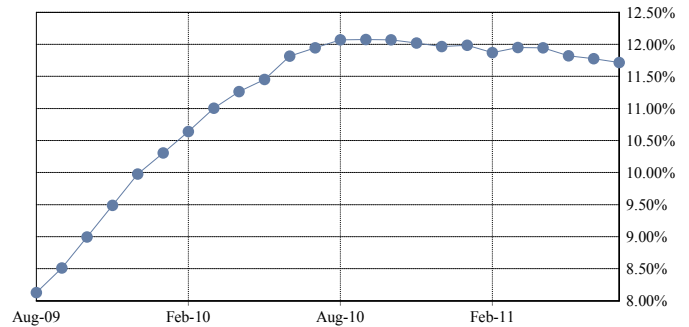
Total SDA



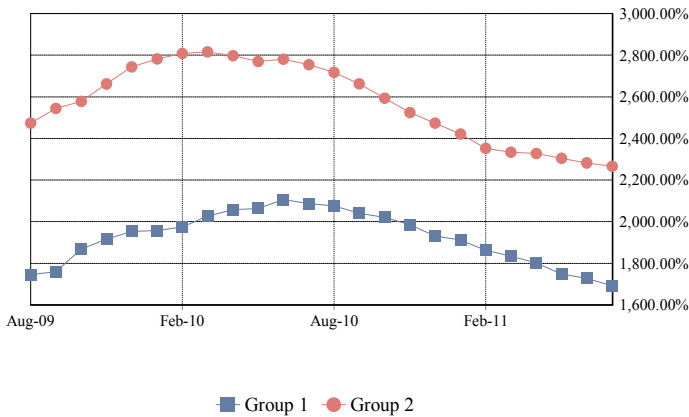
CDR Avg since Cut-Off by Groups



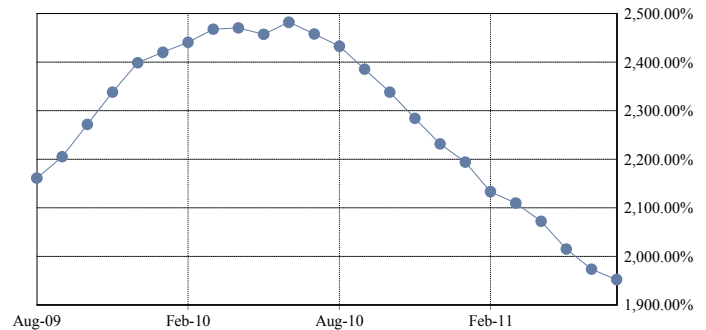
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

Monthly Default Rate (MDR): $(\text{Beg Principal Balance of Liquidated Loans}) / (\text{Total Beg Principal Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: $\text{CDR} / \text{IF}(\text{WAS} < 61, \text{MIN}(30, \text{WAS}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{WAS}) * 0.02\% - 0.0095\% * (\text{WAS} - 60)))$

Average MDR over period between nth month and mth month (AvgMDR_{n,m}): $[(1 - \text{MDR}_n) * (1 - \text{MDR}_{n+1}) * \dots * (1 - \text{MDR}_m)]^{(1/\text{months in period } n,m)}$

Average CDR over period between the nth month and mth month (AvgCDR_{n,m}): $1 - ((1 - \text{AvgMDR}_{n,m})^{12})$

Average SDA Approximation over period between the nth month and mth month:

$\text{AvgCDR}_{n,m} / \text{IF}(\text{Avg WAS}_{n,m} < 61, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\% - 0.0095\% * (\text{Avg WAS}_{n,m} - 60)))$

Average WAS_{n,m}: $(\text{WAS}_n + \text{WAS}_{n+1} + \dots + \text{WAS}_m) / (\text{number of months in the period } n,m)$

Loss Severity Approximation for current period: $\text{sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month: $\text{Avg}(\text{Loss Severity}_{n,m})$

Note: Default rates are calculated since deal issue date and include realized gains and additional realized losses and gains from prior periods.

Dates correspond to distribution dates.

Charged off or Partially Charged off Loans assumed to have a minimum 100% Loss Severity Percentage.

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
2000397475	1	0.000%	FL - 60.00%	360	170,428.70		181,646.33
2000397925	1	0.000%	IL - 95.00%	360	94,487.70		63,529.65
2000398927	1	0.000%	FL - 80.00%	360	139,223.26		133,779.09
2000399737	1	0.000%	IN - 95.00%	360	116,518.78		140,542.47
2000400414	1	0.000%	FL - 68.52%	360	175,766.75		158,096.61
2000400925	1	0.000%	FL - 80.00%	360	146,862.17		127,570.98
2000401040	1	0.000%	MN - 80.65%	360	193,359.44		138,970.05
2000401235	1	0.000%	FL - 90.00%	360	179,664.82		159,297.66
2000401725	1	0.000%	GA - 80.00%	360	148,129.61		84,282.85
2000402679	1	0.000%	CA - 90.00%	360	371,041.42		401,204.30
2000404162	1	0.000%	IL - 80.00%	360	104,122.81		82,443.22
2000404163	1	0.000%	IL - 100.00%	180	25,929.06		31,919.59
2000404573	1	0.000%	PA - 100.00%	360	58,519.97		58,264.36
2000404862	1	0.000%	FL - 89.94%	360	301,536.03		376,979.17
2000405350	1	0.000%	NV - 90.00%	360	308,987.65		226,966.24
2000385785	1	8.375%	AZ - 75.00%	360	0.00	Revision	62.50
2000397183	1	0.000%	MI - 90.00%	360	0.00	Revision	16,856.06
2000398634	1	8.250%	CO - 80.00%	360	0.00	Revision	(96,786.93)
2000399504	1	9.900%	NC - 95.00%	360	0.00	Revision	(25.00)
2000399799	1	8.990%	CA - 87.69%	360	0.00	Revision	217.04
2000399835	1	0.000%	FL - 85.00%	360	0.00	Revision	804.48
2000400221	1	10.600%	CO - 90.00%	360	0.00	Revision	(10,225.02)
2000400429	1	9.250%	FL - 84.74%	360	0.00	Revision	(21,829.56)
2000400516	1	0.000%	TX - 79.63%	360	0.00	Revision	(40,459.57)
2000400903	1	0.000%	AR - 100.00%	360	0.00	Revision	756.19
2000401145	1	0.000%	CT - 80.00%	360	0.00	Revision	880.53
2000401449	1	10.900%	SC - 95.00%	360	0.00	Revision	(94,849.90)
2000401599	1	0.000%	AL - 95.00%	360	0.00	Revision	59.76
2000401620	1	9.050%	AZ - 80.04%	360	0.00	Revision	(87,342.75)
2000401765	1	8.450%	FL - 95.00%	360	0.00	Revision	65.00
2000401820	1	8.150%	FL - 72.85%	360	0.00	Revision	810.00
2000402244	1	9.500%	CA - 75.00%	360	0.00	Revision	1,519.72
2000402250	1	11.375%	GA - 100.00%	180	0.00	Revision	35.00
2000402493	1	0.000%	MI - 80.00%	360	0.00	Revision	(268.00)
2000402904	1	8.600%	CA - 60.55%	360	0.00	Revision	(2,118.14)
2000403294	1	0.000%	MI - 90.00%	360	0.00	Revision	164,970.30
2000403309	1	9.990%	WI - 90.00%	360	0.00	Revision	(8,366.11)
2000403915	1	9.350%	VA - 90.00%	360	0.00	Revision	(9,084.22)
2000403987	1	7.250%	FL - 68.89%	360	0.00	Revision	750.00
2000405050	1	10.990%	AL - 95.00%	360	0.00	Revision	(72,540.57)
2000405096	1	10.250%	TX - 80.00%	360	0.00	Revision	600.00
2000405447	1	8.900%	FL - 90.00%	360	0.00	Revision	80.00
2000405749	1	9.560%	SC - 90.00%	360	0.00	Revision	(38,975.82)
2000405840	1	0.000%	NJ - 90.00%	360	0.00	Revision	756.34
2000406065	1	7.000%	AZ - 94.34%	360	0.00	Revision	(113,046.83)
2000396783	2	0.000%	CA - 90.00%	360	513,696.10		240,726.30
2000399041	2	0.000%	FL - 95.00%	360	416,196.70		480,769.14
2000399828	2	2.000%	FL - 90.00%	360	333,179.62	Modification	265,396.08
2000401724	2	0.000%	GA - 100.00%	180	38,162.10		42,084.59
2000401872	2	9.050%	LA - 75.00%	360	82,219.93		66,276.87

Mortgage Pass-Through Certificates

July 25, 2011 Distribution

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
2000402457	2	0.000%	MN - 92.50%	360	166,500.00		199,301.71
2000403206	2	0.000%	GA - 90.00%	360	99,859.03		102,202.49
2000404075	2	0.000%	FL - 90.00%	180	132,028.88		182,217.84
2000404995	2	0.000%	FL - 80.00%	360	143,986.33		127,544.56
2000405713	2	0.000%	FL - 90.00%	360	546,947.48		682,188.30
2000379403	2	12.800%	NC - 100.00%	180	0.00	Revision	35.00
2000384225	2	0.000%	MI - 100.00%	360	0.00	Revision	693.98
2000387310	2	0.000%	MI - 90.00%	360	0.00	Revision	476.00
2000397186	2	7.990%	AR - 90.00%	360	0.00	Revision	(84,748.55)
2000398560	2	11.300%	VA - 85.00%	360	0.00	Revision	(58.95)
2000399341	2	10.825%	FL - 90.00%	360	0.00	Revision	(110,515.55)
2000400042	2	9.975%	NE - 90.00%	360	0.00	Revision	750.00
2000400234	2	10.625%	CA - 85.00%	360	0.00	Revision	1,220.00
2000400435	2	9.750%	FL - 95.00%	360	0.00	Revision	(14,834.68)
2000400775	2	0.000%	WV - 90.00%	360	0.00	Revision	753.96
2000400823	2	0.000%	ID - 79.67%	360	0.00	Revision	422.92
2000401173	2	0.000%	MO - 80.00%	360	0.00	Revision	(112,496.79)
2000401214	2	0.000%	MO - 90.00%	360	0.00	Revision	4,649.70
2000402113	2	8.950%	AZ - 80.00%	360	0.00	Revision	(14,565.74)
2000403113	2	0.000%	GA - 90.00%	360	0.00	Revision	755.66
2000403194	2	8.750%	AZ - 80.00%	360	0.00	Revision	(66,234.31)
2000403331	2	10.100%	GA - 100.00%	180	0.00	Revision	(718.81)
2000404651	2	11.000%	FL - 100.00%	180	0.00	Revision	5.00
2000405061	2	0.000%	CA - 80.00%	360	0.00	Revision	(392.75)
2000405233	2	12.100%	FL - 100.00%	180	0.00	Revision	5.00
2000405315	2	0.000%	TX - 80.00%	360	0.00	Revision	(38,215.81)
2000405536	2	2.875%	CA - 80.00%	360	0.00	Revision	(15,469.38)
2000405621	2	0.000%	NC - 60.98%	360	0.00	Revision	755.96
2000405683	2	7.700%	AZ - 80.00%	360	0.00	Revision	(112,721.67)
2000406106	2	9.125%	TX - 90.00%	360	0.00	Revision	(6,052.14)
TOTAL					5,007,354.34		3,781,003.00

The Servicer has not made a final recovery determination on any loan noted above as a "Modification" and such realized loss is based on principal forbearance in connection with a loan modification.

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Does a Trigger Event Exist?			No
Has a Crossover Date Occurred?			No
Rolling 60-Day Delinquency Percentage			47.477968%
Mezzanine Certificate Balance & Overcollateralization			45,306,528.25
Beginning Pool Principal Balance			523,515,321.19
Credit Enhancement Percentage			8.654289%
Cumulative Loss Percentage			22.98421379%
Does the Master Servicer Event of Default Exist? (A Trigger Event Exists if either (i) or (ii) are true)			Yes
(i) The quotient of ((A) > (B))			
. (A) Cumulative Loss Percentage			22.984214%
. (B) Applicable Loss %			6.150000%
(ii) The quotient of ((A) > (B))			
. (A) Rolling 90-Day Delinquency Percentage			45.573622%
. (B) Applicable Loss %			22.000000%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
<i>SPACE INTENTIONALLY LEFT BLANK</i>			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Current LIBOR Rate			0.185800%
Libor Rate Determination Date			06/23/2011
Next LIBOR Rate			0.187250%
Next Libor Rate Determination Date			07/21/2011

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Interest on Prior SF(2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2D	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$351.48	\$0.64	\$0.00	\$352.12	\$0.00	\$352.12
M-10N	\$1,339.93	\$2.54	\$0.00	\$1,342.47	\$0.00	\$1,342.47
M-11N	\$788.20	\$1.49	\$0.00	\$789.69	\$0.00	\$789.69
M-12N	\$630.56	\$1.19	\$0.00	\$631.75	\$0.00	\$631.75
M-13N	\$630.56	\$1.19	\$0.00	\$631.75	\$0.00	\$631.75

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Post-Modification								
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Forgiveness	Interest Forgiveness	Amount Capitalized	Amount Deferred	
2000399828	2	6/21/2011	V	446,156.86	2.00%	11/1/2036	547.38			112,977.24	265,396.08
2000400836	1	6/20/2011	V	389,762.21	3.68%	11/1/2036	1,898.60			31,441.30	
2000401110	2	6/13/2011	V	65,785.26	7.15%	11/1/2036	467.41			5,313.08	
2000401202	1	6/29/2011	V	161,672.35	6.48%	11/1/2036	1,081.96			35,184.95	
2000401414	1	6/29/2011	V	58,421.31	6.00%	11/1/2036	373.23			3,467.97	
2000401586	1	6/16/2011	V	124,265.86	7.08%	11/1/2036	876.92			9,344.60	
2000401900	1	6/30/2011	V	212,435.90	2.00%	8/1/2043	746.68			51,564.10	
2000402162	1	6/28/2011	V	173,396.24	4.88%	11/1/2036	856.74			28,732.78	
2000402488	1	6/28/2011	V	123,466.94	2.00%	11/1/2036	452.69			29,405.45	
2000403280	1	6/30/2011	V	367,626.82	7.50%	12/1/2036	2,692.84			6,359.57	
2000404986	2	6/21/2011	V	82,016.67	6.63%	12/1/2036	555.23			1,175.76	
2000405988	1	6/22/2011	V	232,416.70	3.12%	12/1/2036	1,094.64			20,416.70	
TOTAL										335,383.50	265,396.08

Modification Code Description

A Fast Track Modification	J First Pay Adjustment Date Modification	R Minimum Rate Modification
B Modification Resulting In Capitalized Amount	K First Rate Date Modification	S First Principal Payment Date Modification
C Modification Resulting In Forgiven Principal Amount	L First Rate Date Extended	T Interest Only Flag Modification
D Modification Resulting In Forgiven Interest Amount	M First Periodic Rate Cap Modification	U Interest Only Term Modification
E Modification Resulting In Deferred Amount	N Subsequent Periodic Rate Cap Down Modification	V Various Attributes Modified
F Beginning Balance Modification	O Other	W Balloon Payment Modification
G Note Rate Modification	P Subsequent Periodic Rate Cap Up Modification	X Balloon Payment Date Modification
H Scheduled P&I Amount Modification	Q Maximum Rate Modification	Y Loan Type Modification
I Maturity Date Modification		

Investor Supplemental Notice

DEAL CALENDAR			
Rolling Payment Schedule			
August 25, 2011	November 25, 2011	February 27, 2012	May 25, 2012
September 26, 2011	December 27, 2011	March 26, 2012	June 25, 2012
October 25, 2011	January 25, 2012	April 25, 2012	July 25, 2012